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NAVAL POSTGRADUATE SCHOOL Monterey, California





THESIS

INVESTIGATION OF PIPE FLOW INSTABILITY AND RESULTS FOR WAVE NUMBER ZERO

by

Michael James Arnold
December 1978

Thesis Advisor:

T. H. Gawain

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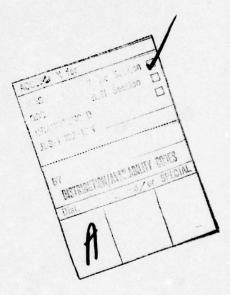
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ABSTRACT (Cont'd)

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A nonuniform computational mesh was developed which provided dramtic reductions in computational time on a limited basis.

Two data reduction programs were also developed to process and display data generated by the main program.



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Investigation of Pipe Flow Instability and Results for Wave Number Zero

by

Michael James Arnold Lieutenant, United States Navy B.S., University of Idaho, 1969

Submitted in partial fulfillment of the requirements for the degree of

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ABSTRACT

Past research by Harrison and Johnston on the stability of pipe flow yielded only tenuous results owing to errors in setup of the problem and in formulation of the complex axis boundary conditions.

Recent advances in the formulation of these boundary conditions and application of generalized stability criteria allowed an accurate numerical solution to be made for angular wave number zero. The results show that flow for this case is characterized by certain instabilities that have not been previously identified in linearized studies of this type.

A nonuniform computational mesh was developed which provided dramatic reductions in computational time on a limited basis.

Two data reduction programs were also developed to process and display data generated by the main program.

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TABLE OF SYMBOLS

| С | Constant in non-uniform mesh functions given by equations (C-32) and (C-40) |
|---|---|
| D,D ² , | Partial derivatives with respect to r. |
| D*,D*2, | Partial derivatives with respect to n. |
| е | Base of natural logarithms. |
| $\bar{\mathbf{e}}_{\mathbf{x}}, \bar{\mathbf{e}}_{\mathbf{r}}, \bar{\mathbf{e}}_{\theta}$ | Unit vectors along the x, r and θ axes in cylindrical coordinates. |
| F,G,H | Components of the velocity vector potential defined in equation (2-6). |
| f ₁₁ ,f ₂₂ , | Coefficients of D^*Q , $D^{*2}Q$, in equations (C-9) through (C-12) as defined in equations (C-13) through (C-22). |
| i | $+\sqrt{-1}$, the imaginary unit. Also used as an index in Section III and Appendix D. |
| N | The number of interior points in the finite difference mesh of Section III. |
| 0 | Symbol denoting the phrase "of order". |
| Q | The component of the velocity vector potential derived from the component H by the change of variable, $H = rQ$. |
| ^R e | Reynolds number based on mean velocity and pipe radius. |
| t | Time. |
| Ū | The streamwise velocity in Pipe Poiseuille Flow as defined by equation (2-11). |
| u,v,w | Components of the complex perturbation velocity defined in equation (D-1). |
| ₩ | Complex vector potential of perturbation velocity defined in equation (D-2). |
| x,r,0 | Cylindrical coordinates. |
| α | α_{R} +i α_{I} . Complex wave number of the perturbation in the x-direction. |

| β | in. Complex wave number of the perturbation in the θ direction, where n = 0,1,2,3, |
|----------|--|
| δ | $1/(N+1)$. The r or η increment in the finite difference approximations of the derivatives of Q. |
| η | The independent variable replacing r in the nonuniform mesh of Appendix C. |
| Υ | γ_R + $i\gamma_I$. Complex frequency of the perturbation. |
| <u> </u> | The vorticity transport equation expressed in abbreviated notation as defined in equation (2-7). |
| rx,rr,re | The components of $\overline{\Gamma}$ in cylindrical coordinates as defined in equation (2-7). |
| λ | Mesh offset parameter as defined in equations $(C-32)$ and $(C-40)$. |
| ∇ | Linear vector operator (nabla) |
| × | Vector cross-product operator. |
| [] | Brackets enclosing a matrix. |
| { } | Brackets enclosing a column vector. |
| | |

I. INTRODUCTION

The problem of finding an analytical solution to the pipe flow stability problem has been pursued actively ever since the classical experiments of Osborne Reynolds [10] about 100 years ago. Up to now, however, no investigation has been able to satisfactorily predict flow instabilities, although many approaches have been taken.

Salwen and Grosch [11] studied pipe flow with various angular wave numbers and sinusoidal streamwise perturbations and concluded that it was stable for all axial and angular wave numbers. Perturbations with exponential growth in space but a purely sinusoidal time variation were researched by Garg and Rouleau [2] and those with both exponential growth in space and in time by Gill [3]. Both concluded that the flows were stable.

Because of this inability of linear theory to account for experimental fact, explanations by Davey and Drazin [1] involving finite disturbances and by Huang and Chen [5] and Leite [7] involving conditions at the pipe entrance have been offered. While these investigations have indeed shown instabilities to exist, a completely general solution to the linear problem has never been achieved.

Recently a more general theory was presented by Harrison [4] and further investigated by Johnston [6]. These two studies, however, failed to produce conclusive results due

to mathematical errors in the problem setup and inadequate formulation of the boundary conditions at the axis. Gawain [9] has subsequently formulated the axis boundary conditions in a new way which corrects the previous discrepancies and promises further advances.

For angular wave number, n, equal to zero, radical simplifications result in the governing equations (Section II), indicating that this case should be approached first. This investigation centers on that case.

Preliminary checks using the computer program of Ref. 6 revealed that, of the two eigenfunctions, G and H, which occur in this problem and which are uncoupled for n=0, the latter appeared to be the more critical. Hence the present research was arbitrarily restricted to investigation of the stability of eigenfunction H. A similar study of the other eigenfunction, G, for n=0 remains to be completed at some future time. Comparable calculations for other wave numbers $(n=1,2,3,\ldots)$ also remain to be accomplished in the future. Extensive and systematic calculations of this type will be essential to provide the factual basis for a comprehensive theory of pipe flow stability.

Reverting to the case at hand, eigenfunction H for wave number n = 0, we note that the program of Ref. 6 was rewritten for this case, incorporating the newly formulated boundary conditions of Ref. 9. In addition, a new, generalized stability criteria was adopted. Moreover, a new technique was introduced which allows the use of nonuniform meshes to reduce computational time.

Lastly, two data reduction programs were written to process data produced by the main investigative program.

II. THE VORTICITY TRANSPORT EQUATION

Although a complete treatment of this subject is contained in Appendix A of Ref. 4 and further addressed in Ref. 6 and Ref. 9, it is felt that a brief overview is still required here to maintain continuity with previously referenced works. This discussion is an abbreviated version of Section II of Ref. 6.

Laminar flow of an incompressible fluid of constant viscosity is governed by the Navier-Stokes equation and the continuity equation. Taking the curl $(\nabla \times)$ of the Navier-Stokes equation and introducing a perturbation velocity $(\overline{\nu})$ and vorticity $(\overline{\omega})$ gives the vorticity transport equation which is equation (A-10) of Appendix A, Ref. 4.

Expressing this equation in terms of the complex velocity vector potential, $\overline{\mathbf{W}}$, gives

$$W(x,r,\theta,t) = (\overline{e}_x F(r) + \overline{e}_r G(r) + \overline{e}_\theta H(r)) e^X$$
 (2-1)

where

$$X = \alpha x + \beta \theta + \gamma t \tag{2-2}$$

and

$$\overline{\mathbf{v}} = \nabla \times \overline{\mathbf{W}}$$
 (2-3)

$$\overline{\omega} = \nabla \times \overline{\nabla}$$
.

(2-4)

(2-6)

It should also be noted that, as shown in part one of Appendix G in Ref. 4, α and γ are complex while β is a purely imaginary quantity defined by

$$\beta = in \quad n = 0,1,2,...$$
 (2-5)

When expressed in the form of equation (2-1), the vorticity transport equation becomes three simultaneous fourth-order differential equations of the form

$$\begin{bmatrix} M_{4} \end{bmatrix} = \begin{bmatrix} D^{4}F \\ D^{4}G \\ D^{4}H \end{bmatrix} + \begin{bmatrix} M_{3} \end{bmatrix} = \begin{bmatrix} D^{3}F \\ D^{3}G \\ D^{3}H \end{bmatrix} + \begin{bmatrix} M_{2} \end{bmatrix} = \begin{bmatrix} D^{2}F \\ D^{2}G \\ D^{2}H \end{bmatrix}$$

$$+ \begin{bmatrix} M_{1} \end{bmatrix} = \begin{bmatrix} DF \\ DG \\ DH \end{bmatrix} + \begin{bmatrix} M_{0} \end{bmatrix} = \begin{bmatrix} F \\ G \\ H \end{bmatrix} - \gamma (\begin{bmatrix} M_{2} \end{bmatrix} = \begin{bmatrix} D^{2}F \\ D^{2}G \\ D^{2}H \end{bmatrix}$$

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Equations (2-5) may be further expressed in the abbreviated form

$$\overline{\Gamma} = \begin{cases} \overline{\Gamma}_{\mathbf{x}} \\ \overline{\Gamma}_{\mathbf{r}} \\ \overline{\Gamma}_{\theta} \end{cases} = \begin{cases} 0 \\ 0 \\ 0 \end{cases}$$
 (2-7)

where $\overline{\Gamma}$ appears to be a set of three coupled equations in the components of \overline{W} . As given in Appendix B of Ref. 4, equations (2-7) actually represent only two independent conditions and by an appropriate linear combination of $\Gamma_{\mathbf{X}}$ and Γ_{θ} , equations (2-6) can be expressed as a set of two equations in three unknowns. The appropriate linear combination is given in Appendix B of Ref. 4 and yields the set of equations

$$\Gamma_{\mathbf{r}} = 0$$

$$-\frac{\mathrm{in}}{\mathbf{r}} \Gamma_{\mathbf{x}} + \alpha \Gamma_{\theta} = 0 . \tag{2-8}$$

Except for the case where n is equal to zero, equations (2-8) do not uncouple. The linear combination given by the second of equations (2-8) does, however, reduce the highest order derivative of G(r) in equations (2-6) to second order. Appendix C of Ref. 4 illustrates the redundancy of the three components of \overline{W} , allowing one of these components to be arbitrarily set to zero for all r. The maximum benefits of equations (2-8) are obtained if

$$F(r) = 0 (2-9)$$

Incorporating equations (2-8) and (2-9) into equations (2-6) results in the form

$$\begin{bmatrix} M_{4}^{\prime} \end{bmatrix} \begin{bmatrix} D^{4}G \\ D^{4}H \end{bmatrix} + \begin{bmatrix} M_{3}^{\prime} \end{bmatrix} \begin{bmatrix} D^{3}G \\ D^{3}H \end{bmatrix} + \begin{bmatrix} M_{2}^{\prime} \end{bmatrix} \begin{bmatrix} D^{2}G \\ D^{2}H \end{bmatrix}$$

$$+ \begin{bmatrix} M_{1}^{\prime} \end{bmatrix} \begin{bmatrix} DG \\ DH \end{bmatrix} + \begin{bmatrix} M_{0}^{\prime} \end{bmatrix} \begin{bmatrix} G \\ H \end{bmatrix} - \gamma (\begin{bmatrix} N_{2}^{\prime} \end{bmatrix} \begin{bmatrix} D^{2}G \\ D^{2}H \end{bmatrix}$$

$$+ \begin{bmatrix} N_{1}^{\prime} \end{bmatrix} \begin{bmatrix} DG \\ DH \end{bmatrix} + \begin{bmatrix} N_{0}^{\prime} \end{bmatrix} \begin{bmatrix} G \\ H \end{bmatrix}) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$(2-10)$$

where the coefficient matrices are given by equations (2-10) through (2-17) of Ref. 6. It is appropriate to note that these same coefficient matrices appear in Ref. 9, equations (Al) through (A9), in a slightly different form resulting from the substitutions

$$U = 2(1 - r^2) (2-11)$$

$$t = \alpha^2 + \frac{\beta^2}{r^2}$$
 and (2-12)

$$T = \alpha U - \frac{1}{R_e} (\alpha^2 + \frac{\beta^2}{r^2})$$
 (2-13)

As discussed in the previous section, the case where

$$\beta = in , n = 0$$
 (2-14)

leads to great simplifications in equations (2-10), (2-12) and (2-13). In particular, equations (2-10) uncouple and allow an independent investigation of either H or G. As a result of the findings discussed in Section I, it was decided to explore the function H only. This reduced equation (2-10) to that of equation (A-6) of Appendix A, which is a linear, homogeneous fourth order differential equation in H(r).

III. NUMERICAL METHODS

Substituting the change of variable H = rQ as given in equation (A-1) and the coefficients defined in equations (A-11) through (A-18) into the vorticity transport relation, equation (A-6), gives the expression

$$M_4 D^4 Q + M_3 D^3 Q + M_2 D^2 Q + M_1 DQ + M_0 Q$$

$$- \gamma [N_2 D^2 Q + N_1 DQ + N_0 Q] = 0 , \qquad (3-1)$$

which is a homogeneous fourth order differential equation in Q(r). The boundary conditions for this case are derived in detail in Ref. 9 as

$$Q(1) = 0$$

$$DQ(1) = 0$$

$$DQ(0) = 0$$

$$D^{3}Q(0) = 0$$
(3-2)

The boundary finite difference equations derived in Appendix B from equations (3-2), along with the standard central difference equations given in Ref. 6, allow the function Q(r) to be approximated by a finite number of discrete unknowns. As shown by Figure 3-1 below, the non-dimensionalized radius of the pipe is divided into a one-dimensional

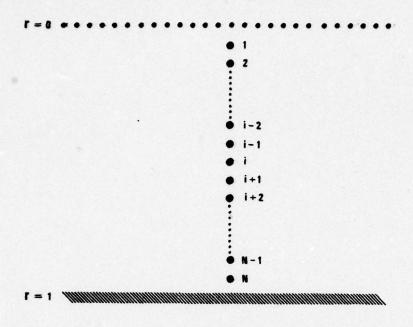


Figure 3-1 Finite Difference Mesh

computational mesh consisting of N interior points, N+1 intervals, and N+2 total points, including the boundary points at r=1 and r=0. As will be discussed later, the spacing between these points may or may not be uniform. For the uniform case, the spacing is defined by

$$\delta = 1/(N+1) . \tag{3-3}$$

For the nonuniform case, a change of independent variable is performed. The spacing of the new independent variable, η , is still given by equation (3-3).

With a nonuniform mesh, the points shown in Figure 3-1 will be concentrated near the axis or near the wall according

to the type of offset specified. These effects are discussed in detail in Section IV.

Substitution of the finite difference equations of Appendix B into equation (3-1) results in a set of N, linear, algebraic difference equations in terms of the unknown value of Q at each of the N interior points of the computational mesh. Since each of these equations is of the form of a linear combination of the ith, central, point and the two, three or four adjacent points (depending on the order of the derivative being approximated), this system of equations consists of a coefficient array multiplying a vector containing the unknown value of the function Q at each of the N interior points. This technique allows the problem to be converted into an eigenvalue problem of the form

$$[X] \{Q\} - \gamma [Y] \{Q\} = 0$$
 (3-4)

with the basic composition of the arrays [X] and [Y] and the vector {Q} as illustrated in Figure 3-2 below.

It should be noted at this point that Figure 3-2 differs somewhat from the normal finite difference banded matrix in the first two rows and last row because of the method of deriving the finite difference approximations at the boundaries. Additionally, the order of the N unknowns has been reversed from that of Ref. 6. This was done to conform to standard matrix notation.

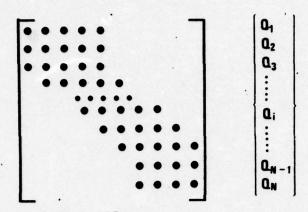


Figure 3-2 Basic Composition of Coefficient Arrays and Vector of Unknowns

This array is established by the subroutine MSET2 in conjunction with the subroutine MSET1 and function subprograms CQM1E1 and CQM2E1, which compute the numerical value for each element in the array. Subroutine MSET1 provides the coefficients given by equations (A-11) through (A-18) of Appendix A or by equations (C-24) through (C-31) if a nonuniform mesh is specified. Function CQM1E1 then computes the values for each of the elements of array [X] in equation (3-4) using the coefficients passed from subroutine MSET1 in vector CQM1. Function subprogram CQM2E1 performs the same function for matrix [Y] in equation (3-4) using the coefficients passed in vector CQM2.

The solution of the eigenvalue problem as formulated to this point is carried out by the controlling subroutine of program PIPEO, subroutine STAB, by the following steps:

1) Subroutine MSET2 is called twice to set up the coefficient matrices [X] and [Y] of equation (3-4).

- 2) Subroutine CDMTIN is then called to invert matrix [Y], the second coefficient array in equation (3-4). CDMTIN was obtained from the IBM Library routine CMTRIN by modifying it to accept double precision arrays.
- 3) Both coefficient arrays, [X] and [Y], are then premultiplied by [Y]⁻¹. Since multiplication of an array by its inverse invariably results in the identity matrix, [I], only the product [Y]⁻¹[X] is computed using subroutine MULM. This converts the eigenvalue problem of equation (3-4) to the more conventional form

$$([Z] - \gamma[I]) \{Q\} = 0 \qquad (3-5)$$

where

$$[Z] = [Y]^{-1}[X]$$
 (3-6)

- 4) Since all programs currently available for solving equations (3-5) require that the real and imaginary parts of the elements of [Z] be presented in separate arrays, subroutine DSPLIT is called to accomplish this.
- 5) The eigenvalues and eigenvectors of equations (3-5) are computed using subroutines EBALAC, EHESSC, ELRH2C and EBBCKC which are available through the International

Math and Statistics Library. Subroutine EBALAC balances matrix [Z] by equalizing the exponents of all terms. The details of this transformation are retained for later use. The balanced matrix is then passed to subroutine EHESSC where it is reduced into the complex upper Hessenberg form. Subroutine ELRH2C then solves for the eigenvalues and eigenvectors. To transform the eigenvectors back into the original unbalanced form, EBBCKC is finally called using information passed from subroutine EBALAC.

For each solution, subroutine STAB determines the least stable eigenvalue (largest algebraic value) and then writes the values of N, R_e, $\alpha_{\rm R}$, $\alpha_{\rm I}$, λ , $\gamma_{\rm RL}$, $\gamma_{\rm IL}$ and KSET to file FT02F001. The eigenvector corresponding to the least stable eigenvalue is also written to FILE FT02F001 when MODENO is set equal to one.

Control of subroutine STAB is accomplished by the main program, PIPEO. This program is a time-sharing (CP/CMS) program. Modes one and three compute the stability of the flow for a given set of input conditions. Mode one writes the least stable eigenvector to FILE FT02F001 while this output is inhibited when MODENO is set equal to three. To generate data for program EIGFCN, program PIPEO must be run with MODENO equal to one.

Mode two operation generates a grid of stability values (stability map) based on parameters read in from FILE FT01F001. Due to the long run time in this mode, only small meshes can be generated under CP/CMS. Longer runs must be accomplished under batch, with changes to the program as specified in the comments section. Data is output to file FT03F001 when MODENO is equal to two and is compatible with program STBCONT.

The plotting programs EIGFCN and STBCONT were used to process the data generated by program PIPE0 in modes one and three, respectively. Program EIGFCN generates normalized plots of the perturbation velocity, u, as a function of radius, r. The perturbation velocities generated in accordance with Appendix D were normalized in two steps. First the perturbation velocity of largest magnitude was determined. Letting this velocity be termed $\mathbf{u}_{\mathbf{C}}$, a normalizing constant producing unit magnitude and zero phase angle in $\mathbf{u}_{\mathbf{C}}$ was found in the following manner:

If

$$u_C = u_{RC} + iu_{iC} , \qquad (3-7)$$

then

$$Cu_{C} = 1 + i(0)$$
 (3-8)

where C is the normalizing constant. Thus,

$$C = \frac{1}{u_{RC} + iu_{iC}} = \frac{u_{RC} - u_{iC}}{(u_{RC}^2 - u_{iC}^2)}$$
(3-9)

$$= \frac{\overline{u}_C}{|u_C|^2}$$
 (3-10)

where \overline{u}_{C} is the complex conjugate of u_{C} .

The nondimensionalized radius values were taken directly from the data cards for uniform meshes or computed from equations (C-32) or (C-40) in the case of a nonuniform mesh.

Program STBCONT plots the stability contours against α_R and α_I . The stability map generated by program PIPEO is searched columnwise and rowwise for sign changes for each of the three stability criteria discussed in Section V and Ref. 9. The points are then plotted, producing contours of incipient, critical and fully developed instability and areas that denote stable flow and subcritical, supercritical and hypercritical instability.

Both programs, EIGFCN and STBCONT, utilize the NPS VERSATEC plotter, certain built-in VERSATEC sub-routines, and subroutine PLOTG. These routines are only accessable when running under FORTCLGW.

IV. RESULTS

A. STABILITY

Since an understanding of the term stability is necessary to interpret the results of this investigation, a brief discussion is presented here. A complete discussion of the generalized criteria of stability is given by Gawain [9].

The characteristics of the flow for the case n = 0 are set by the parameters R_{α} and α . For fixed values of these parameters, the solution of equations (3-5) is a set of N eigenvalues, y, and their corresponding eigenvectors, Q. As can readily be seen from equation (2-1), the value of the real part of the complex eigenvalue γ will determine the growth or decay rate in time of the perturbation. Since positive values of the real part of y represent an exponential growth rate in time, the most important γ is the one having the largest algebraic value for its real part. This root is termed the least stable root and will be represented by the symbol γ_{RI} . As the stability represented by γ_{RI} is that seen by a fixed observer, it is not the most general criterion. As derived in Ref. 9, a more appropriate stability criterion is that based on an axis system moving at the average volumetric velocity of the flow. This criteria is termed γ_{RL}^{π} and is defined by Ref. 9 as

$$\gamma_{RL}^* = \gamma_{RL} + \alpha_R$$
 (4-1)

For this and subsequent discussions, the subscript will be dropped and γ^* will refer to the quantity defined by equation (4-1). Three stability cases arise from this equation. The first is termed incipient instability and is defined by

$$\gamma^* = -|\alpha_R| . \qquad (4-2)$$

The second case, termed critical instability, is given by

$$\gamma^* = 0 \tag{4-3}$$

and, lastly, the case termed fully developed instability is said to exist when

$$\gamma^* = + |\alpha_R| . \qquad (4-4)$$

The transition from stable flow to fully developed instability is progressive and several distinct stages are given in Ref. 9 to describe this transition. The region from incipient to critical instability is termed subcritical instability, that from critical instability to fully developed instability is called supercritical instability while that beyond fully developed instability is termed hypercritical instability.

B. PERTURBATION VELOCITY PLOTS

Initial investigation of the function Q was centered around plotting its appearance in the region of interest. A Reynolds number of 1150 (2300 based on diameter) was chosen as this value is generally accepted as the nominal value for transition to turbulent flow. The value of α was set at -0.5 + i 10.0 for the major part of the investigation as preliminary checks revealed that supercritical instabilities were present for this value. A secondary Reynolds number of 4000 was chosen to show trends.

The quantity chosen as the most realistic and representative of the eigenfunction Q is the axial perturbation velocity, u. This quantity was derived from the elements of the least stable eigenvector as outlined in Appendix D. Initially, R_e and α_I were held fixed and α_R was varied over a range of positive and negative values. For values of α_R below about two, the normalized perturbation velocity was found to have all activity near the axis with a decay essentially to zero by r=0.3. A typical plot of u versus r for an α_R in this range is shown in Figure 4-1. When α_R was made sufficiently positive, the plot changed significantly in both appearance and region of activity. Figure 4-2 shows a plot of u for $\alpha_R=2.5$. The activity can now be seen to be concentrated near the wall, with most of the activity occurring at r values greater than 0.7.

Although no particular relationship between the nature of u and the stability of the flow was evident or expected,

the plots were nevertheless valuable as indicators for various parameters involved in the investigation.

First, as can be seen by the differences in Figures 4-1 and 4-2, the plots were ideal indicators of changes in the nature of the function Q. Secondly, the adequacy of the mesh could be directly observed by noting the number of points defining the curves in regions of high activity. Figures 4-3, 4-4 and 4-5 show the same conditions as Figure 4-1 but with decreasing number of mesh points, N. Lastly, the effects of nonuniform meshes could be observed as will be discussed later in this section.

C. STABILITY CONTOUR PLOTS

The principal results of this investigation are shown in Figures 4-6 and 4-7. Although these two figures pertain to only a limited portion of the complex α plane, they do represent a significant advance in the investigation of pipe flow stability. As can be seen in these figures, the flow is characterized by regions of differing stability, ranging from stable through supercritical instability. Note that these two figures correspond to Reynolds numbers of 1150 and 4000, respectively. This is a result that has not, to this writer's knowledge, been heretofore achieved by a linearized analysis of fully developed pipe flow. The figures also show that, as has been born out by previous investigations, flow for purely sinusoidal oscillations ($\alpha_R = 0$) is stable. Additionally, a comparison of Figures 4-6

and 4-7 shows the effect of Reynolds number on the flow stability. It is clear from this comparison that an increase in Reynolds number reduces the size of the stable regions in the complex α plane; in other words, stability decreases with increasing Reynolds number. This trend agrees with our general experience pertaining to fluid flow. Lastly, the effect of the real and imaginary parts of the wave number α can readily be seen. For α_R , increasingly negative values produce successively greater levels of instability. While a contour plot was not produced for positive values of α_R , point checks of stability in this region suggest that somewhat similar contours exist in the right half-plane also. For α_I , increasing values produce increasing stability. This effect is also more pronounced at the lower Reynolds number.

D. NONUNIFORM MESH EFFECTS

One of the difficulties in this investigation was the relatively long computing time required to obtain an accurate solution, especially when operating under CP/CMS (time-sharing). The major factor controlling computing time was the number of interior mesh points, N. As an example, an increase in N of 50 percent resulted in a fourfold increase in computing time. Therefore, the desired objectives of rapidity and accuracy were in direct conflict. Additionally, followon investigations for values of angular wave number n other than zero involve matrices twice the order required for this case because of the coupling of equations (2-8).

For these reasons, a nonuniform mesh was developed to obtain increased accuracy at lower values of N. The nature of the velocities as seen in Figures 4-1 and 4-2 shows that a high degree of resolution in the computational mesh is only required in the vicinity of the axis (α_R less than about 2) or the wall (α_R greater than about 2). It was therefore theoretically possible to redistribute the points at moderate values of N to attain resolutions equivalent to much finer (and more time-consuming) uniform meshes.

As can be seen from Figures 4-8 and 4-9, the value of γ^* varies with the number of mesh points, N. Theoretically, each of these curves would approach some limiting value if N were increased without bound, and it is this theoretical limit that represents the required solution. In practice, it is adequate to approximate the unknown limit by a point that lies on the relatively flat portion of the curve at a value of N which is practically attainable and which does not involve a prohibitively long computing time. It has been found in this investigation that N = 79 fulfills these conditions.

The conversion to a nonuniform mesh involved a change of independent variable and the introduction of an analytical function to control the distribution of the mesh points. The details of these steps are given in Appendix C. By varying the mesh offset parameter, λ , it was possible to vary γ^* over a wide range. To determine when the high

accuracy solution (N = 79) and the nonuniform solutions were approximately equal, γ^* was plotted versus λ for fixed values of R_e , α and N with the value of γ^* for N = 79 as a reference. Figure 4-10 shows a plot of this type for N = 31. The appropriate value of λ can be seen to be approximately 1.1. Figure 4-11 is the perturbation velocity plot of the solution for N = 31 and λ = 1.1 for the same $R_{\rm e}$ and α as Figure 4-1. Note that the γ^{\star} values are equal for these two figures. While the resolution of Figure 4-11 is not quite as fine as that of Figure 4-1, a comparison of Figure 4-11 with Figure 4-5 makes the improved resolution obvious. Figures 4-2 and 4-12 are similar to Figures 4-1 and 4-11 except that a wall offset was used. Note that for this case $\lambda = 1.2$, which points to a drawback of the nonuniform mesh, that of dependence on input conditions. While a check of λ dependence on α was not made, it most probably exists. There is also, however, the possibility that for small regions of the complex a plane, the variations in λ are small enough to allow an average value of λ to be nearly optimum for the entire region. While not used for the main results of this study, the method as developed here may well prove to be of maximum utility in follow-on investigations of higher angular wave numbers.

E. NUMERICAL ACCURACY

To ensure that the solutions presented here were of sufficient accuracy, two separate checks were made. The

first, γ^* dependence on N, is the most commonly used criterion.

For a solution to be accurate, it should be virtually independent of mesh fineness, that is, of N. The required magnitude of N for an accurate solution was found by plotting γ^* against N. Figures 4-8 and 4-9 both show that the solution is well converged for N = 79 at Reynolds numbers of 1150 and 4000, as γ^* changes by only .001 to .003 from N = 31 to N = 79 for both values of Reynolds number.

The second verification of the solution, so obvious that it is sometimes overlooked, involves simply substituting the numerical solution (least stable eigenvector) into the governing equation to ensure that it is indeed being satisfied. A short program was independently written to check the finite difference representations of equation (3-1) at the first and last interior stations and at a midradius station. Initial checks of numerical solutions yielded unsatisfactory results and led to the discovery of various programming errors. In particular, it was discovered that four double precision constants in the finite difference approximations were lacking the required "DO" exponent. Elimination of these seemingly trivial errors resulted in a surprising four order-of-magnitude improvement in the accuracy of the solution, with the left side of equation (3-1) improving from order 10⁻⁴ to order 10⁻⁸.

It is instructive to note at this point that the order of magnitude of the left side of equation (3-1) is not the

true measure of its satisfaction. A more correct procedure is to compare this value with the largest term in the equation. When examined from this viewpoint, the relative error for solutions at $R_e = 1150$ and $R_e = 4000$ are found to be of order 10^{-11} to 10^{-12} , a very satisfactory result.

Therefore, by these results, the solutions presented here are both virtually independent of N and satisfy the governing differential equation to a high degree. The efforts expended to reach these conclusions were well worth the result and also point out that attention to detail is fundamental to accurate numerical results.

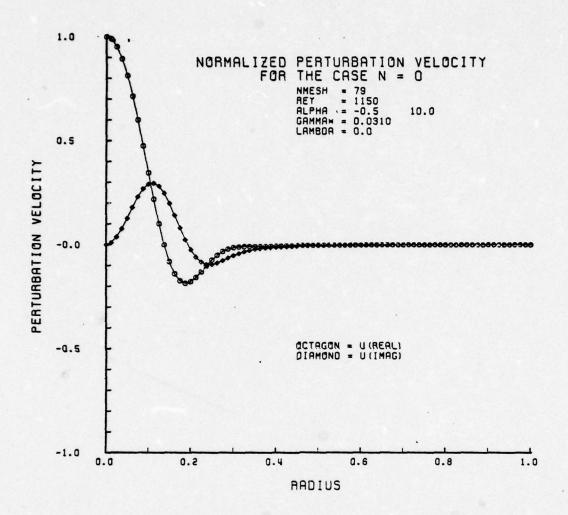


FIGURE 4-1

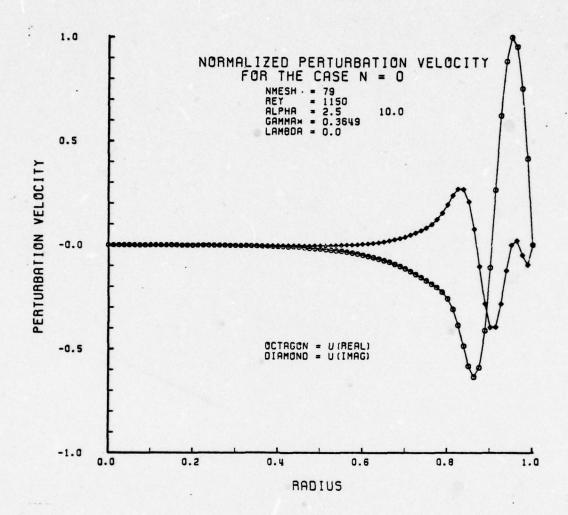


FIGURE 4-2

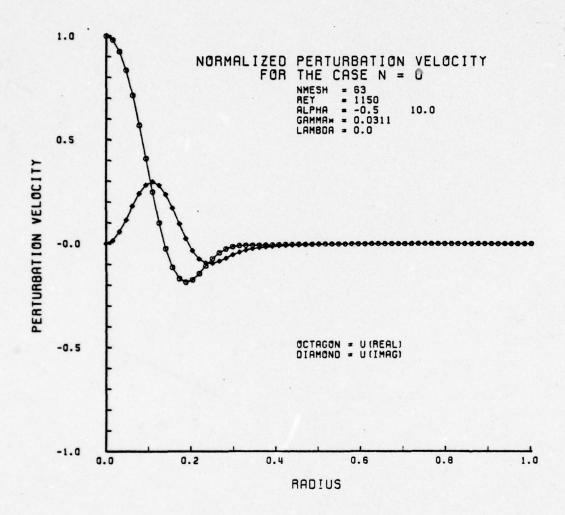


FIGURE 4-3

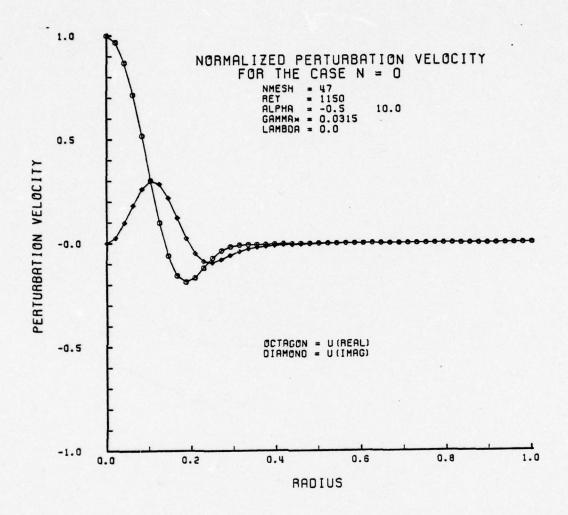


FIGURE 4-4

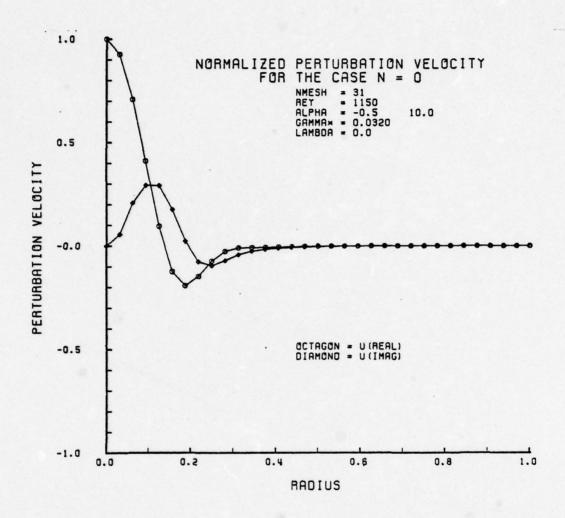


FIGURE 4-5

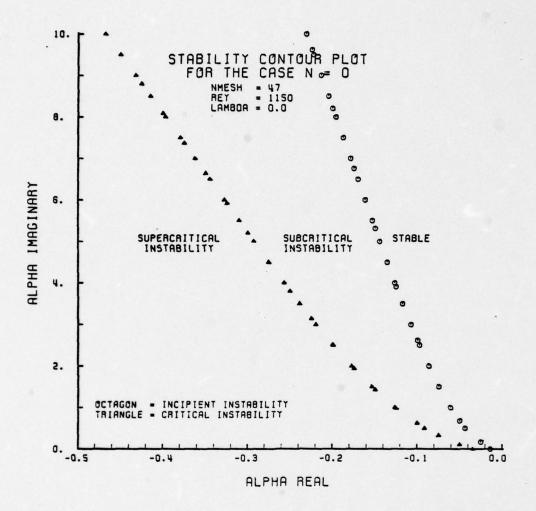


FIGURE 4-6

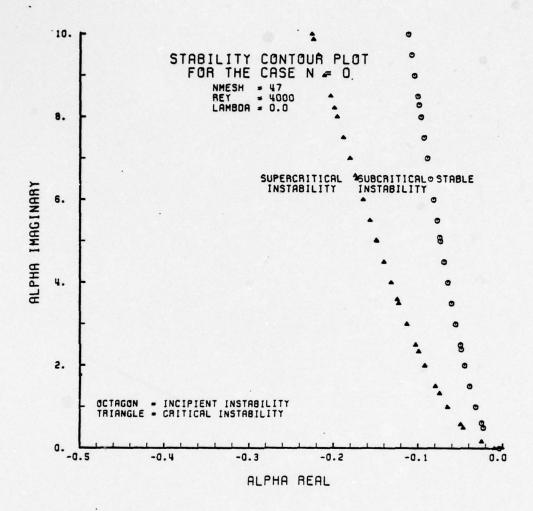


FIGURE 4-7

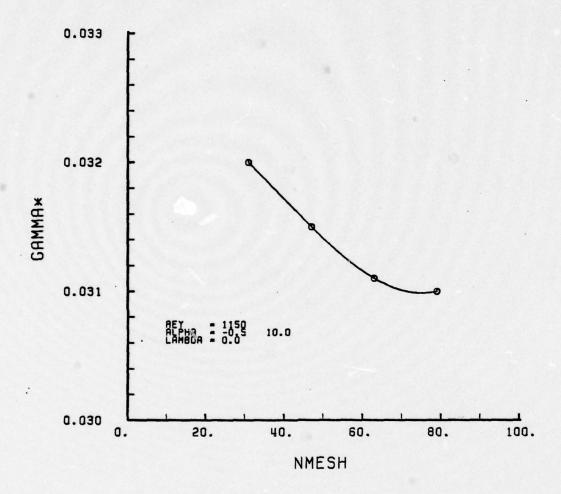


FIGURE 4-8. γ^* Versus Number of Mesh Points, N.

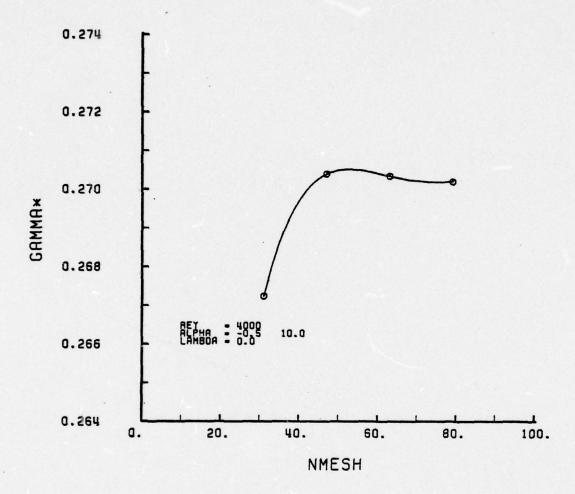


FIGURE 4-9. γ * Versus Number of Mesh Points, N.

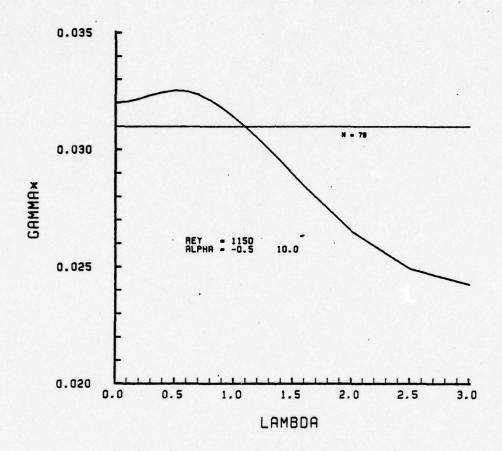


FIGURE 4-10. γ^* Versus Mesh Parameter, Lambda

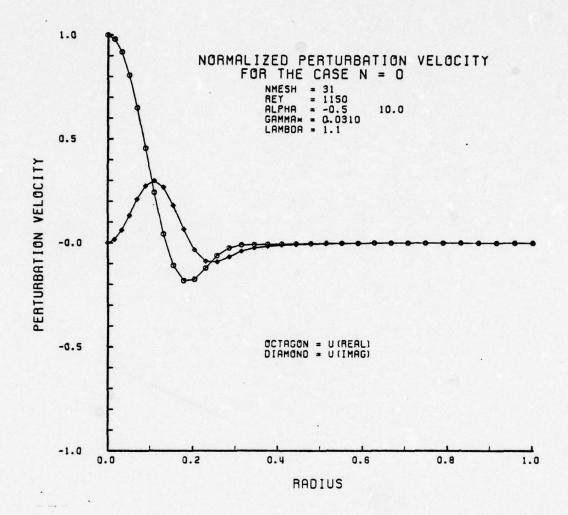


FIGURE 4-11

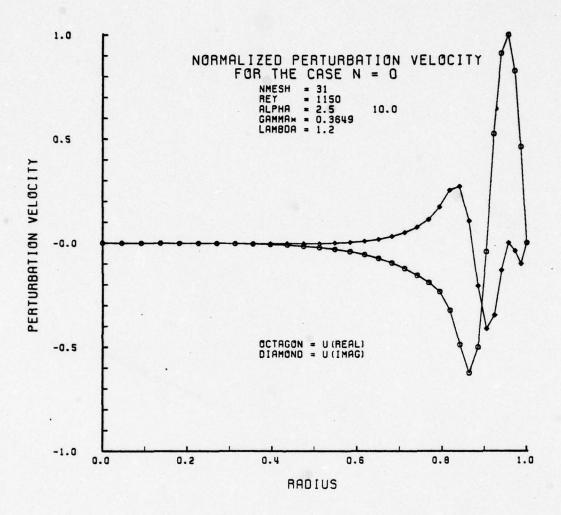


FIGURE 4-12

V. CONCLUSIONS AND RECOMMENDATIONS

The implementation of the newly developed boundary conditions of Gawain [9] has permitted a stable, numerical solution to the linearized vorticity transport equation. The results of the numerical solution are presented in Section IV and show that the stability of pipe Poiseuille flow is governed by the three parameters, $\alpha_{\rm R}$, $\alpha_{\rm I}$ and $R_{\rm e}$. In particular, both positive and negative values of $\alpha_{\rm R}$, that is, streamwise growth and decay in space, if sufficiently large, produce unstable growth rates in time. This result is new and it is consistent with the known experimental fact that transition to turbulent flow depends not only on Reynolds number but also on the general character of the perturbations which exist in the flow.

The perturbation velocity plots of Section IV represent the first practical look at the function Q. These plots were valuable indicators for adequacy of mesh fineness, that is, N, changes in the nature of the function Q and effects of a nonuniform mesh.

No instabilities were discovered for purely sinusoidal perturbations ($\alpha_R = 0$). This is consistent with the previous investigation of Ref. 11, but should not be assumed for investigations of other angular wave numbers, (n = 1,2,3, ...).

Adequate numerical accuracy was proven by demonstrating that the solution was virtually independent of the number of mesh points, N, and that it satisfied to a high degree an independent check of the governing differential equation. This procedure should also be carried out in future investigations prior to conducting full scale data runs.

This study suggests that similar, and perhaps even more rewarding results will be obtained for the higher angular wave numbers. Although lengthy, programming is straightforward if approached systematically. The general organization of the programs of Ref. 4 or Ref. 6 should be helpful in this task. It is recommended that the case for n = 1 be undertaken as a follow-on to this study.

The nonuniform computational mesh was shown to be a powerful tool in the reduction of computational time. At the same time, however, the dependence of the mesh offset parameter, λ , on input conditions needs to be investigated further to realize the full potential of this technique.

APPENDIX A

DERIVATION OF VORTICITY TRANSPORT EQUATION COEFFICIENTS

From the change of variable introduced in Ref. 9, the function H for the case n = 0 is expressed by

$$H = rQ (A-1)$$

Taking derivatives

$$DH = rDQ + Q (A-2)$$

$$D^2H = rD^2Q + 2DQ \tag{A-3}$$

$$D^{3}H = rD^{3}Q + 3D^{2}Q (A-4)$$

$$D^{4}H = rD^{4}Q + 4D^{3}Q (A-5)$$

Let the '*' superscript denote element (2,2) of matrices (Al) through (A9) of Ref. 9. Since for n = 0, only the function H was investigated, equations (2-10) become

$$M_4^* D^4 H + M_3^* D^3 H + M_2^* D^2 H + M_1^* D H + M_0^* H$$

- $\gamma [N_2^* D^2 H + N_1^* D H + N_0^* H] = 0$ (A-6)

Substituting for H, equation (A-6) becomes

$$M_{4}^{*} \{ rD^{4}Q + 4D^{3}Q \} + M_{3}^{*} \{ rD^{3}Q + 3D^{2}Q \} + M_{2}^{*} \{ rD^{2}Q + 2DQ \}$$

$$+ M_{1}^{*} \{ rDQ + Q \} + M_{0}^{*} \{ rQ \} - \gamma [N_{2}^{*} \{ rD^{2}Q + 2DQ \}$$

$$+ N_{1}^{*} \{ rDQ + Q \} + N_{0}^{*} \{ rQ \}] = 0$$
(A-7)

Before proceeding further, it should be noted that the

Ref. 9 matrices from which the coefficients for equation

(A-7) were taken were obtained from matrices (2-10) through (2-17)

of Ref. 6 by means of the following substitutions:

$$U = 2(1 - r^2) (A-8)$$

$$t = \alpha^2 \frac{n_2}{r^2} \tag{A-9}$$

$$T = \alpha U - \frac{1}{R_e} (\alpha^2 - \frac{n_2}{r^2})$$
 (A-10)

Defining the new coefficients for equation (A-7) as $\rm M_{0}$ through $\rm M_{4}$ and $\rm N_{0}$ through $\rm N_{2}$

$$M_4 = rM_4^* = -\frac{r}{R_0}$$
 (A-11)

$$M_3 = 4M_4^* + rM_3^* = -\frac{6}{R_2}$$
 (A-12)

$$M_2 = 3M_3^* + rM_2^* = r\alpha U - \frac{1}{R_A} \{\frac{3}{r} + 2\alpha^2 r\}$$
 (A-13)

$$M_1 = 2M_2^* + rM_1^* = 3\alpha U + \frac{3}{R_e} \{ \frac{1}{r^2} 2\alpha^2 \}$$
 (A-14)

$$M_0 = M_1^* + rM_0^* = r\alpha^3 U - \frac{\alpha^4 r}{R_0}$$
 (A-15)

$$N_2 = rN_2^* = -r \tag{A-16}$$

$$N_1 = 2N_2^* + rN_1^* = -3$$
 (A-17)

$$N_0 = N_1^* + rN_0^* = -\alpha^2 r$$
 (A-18)

Upon making use of the foregoing substitutions, the governing relation can finally be reduced to the form previously shown in equation (3-1).

APPENDIX B

FINITE DIFFERENCE EQUATIONS

Improved finite difference equations for the boundaries were obtained by not using the virtual point method of Ref. 4 and Ref. 6 and deriving the forms directly from the boundary conditions of Appendix A. The equations thus formed are also of consistent order truncation error, significantly improving the accuracy of the solution [Ref. 8].

Because of a peculiarity in the form of the consistent second order truncation error equations at the axis, a singularity resulted for α equal to zero. Consistent third order truncation error equations eliminated this problem.

From Appendix A, the axis boundary conditions are

$$DQ(0) = 0$$
 and $D^3Q(0) = 0$ (B-1)

Representing Q by a power series and applying equations (B-1) yields

$$Q(r) = Q(0) + D^{2}Q(0)\frac{r^{2}}{2!} + D^{4}Q(0)\frac{r^{4}}{4!} + D^{5}Q(0)\frac{r^{5}}{5!} + D^{6}Q(0)\frac{r^{6}}{6!} + \dots$$
(B-2)

Using five mesh points at $r = \delta$, 2δ , 3δ , 4δ and 5δ results in the matrix

$$\begin{vmatrix} Q_1 \\ Q_2 \\ Q_3 \\ = 1 & \frac{1}{2} & \frac{1}{24} & \frac{1}{120} & \frac{1}{720} \\ Q_4 & 1 & 8 & \frac{256}{24} & \frac{1024}{120} & \frac{4096}{720} \\ Q_5 & 1 & \frac{25}{2} & \frac{625}{24} & \frac{3125}{120} & \frac{15625}{720} \\ \end{vmatrix} \delta^{6}D^{6}Q(0)$$

$$(B-3)$$

Differentiating equation (B-2) and substituting $r = \delta$ gives (in matrix form)

$$\begin{cases} Q(\delta) & \begin{bmatrix} 1 & \frac{1}{2!} & \frac{1}{4!} & \frac{1}{5!} & \frac{1}{6!} \\ \delta DQ(\delta) & 0 & 1 & \frac{1}{3!} & \frac{1}{4!} & \frac{1}{5!} \\ \delta^2 D^2 Q(\delta) & 0 & 1 & \frac{1}{2!} & \frac{1}{3!} & \frac{1}{4!} \\ \delta^3 D^3 Q(\delta) & 0 & 0 & 1 & \frac{1}{2!} & \frac{1}{3!} \\ \delta^4 D^4 Q(\delta) & 0 & 0 & 1 & 1 & \frac{1}{2!} \\ \end{cases} \begin{pmatrix} Q(0) \\ \delta^2 D^2 Q(0) \\ \delta^4 D^4 Q(0) \\ \delta^5 D^5 Q(0) \\ \delta^6 D^6 Q(0) \end{pmatrix} + O\delta^7$$

$$(B-4)$$

Let [A] and [B] denote the coefficient matrices of equations (B-3) and (B-4) respectively. The values of Q(0), $\delta^2 D^2 Q(0)$, $\delta^4 D^4 Q(0)$, $\delta^5 D^5 Q(0)$ and $\delta^6 D^6 Q(0)$ may be solved for by

$$\begin{vmatrix}
Q(0) \\
\delta^{2}D^{2}Q(0) \\
\delta^{4}D^{4}Q(0)
\end{vmatrix} = [A]^{-1} \begin{vmatrix}
Q_{1} \\
Q_{2} \\
Q_{3} \\
\delta^{5}D^{5}Q(0) \\
\delta^{6}D^{6}Q(0)
\end{vmatrix} = [A]^{-1} \begin{vmatrix}
Q_{1} \\
Q_{2} \\
Q_{3} \\
Q_{4} \\
Q_{5}
\end{vmatrix}$$
(B-5)

Putting equation (B-5) into equation (B-4),

eing equation (B-5) into equation (B-4),
$$\begin{pmatrix}
Q(\delta) \\
\delta DQ(\delta) \\
\delta^2 D^2 Q(\delta) \\
\delta^3 D^3 Q(\delta) \\
\delta^4 D^4 Q(\delta)
\end{pmatrix} = [B][A]^{-1} \begin{pmatrix}
Q_1 \\
Q_2 \\
Q_3 \\
Q_4 \\
Q_5
\end{pmatrix} + O\delta^7 \qquad (B-6)$$

The last line of this set of equations gives

$$D^{4}Q(\delta) = \frac{1}{\delta^{4}}(-.911564626Q_{1} + 2.750242955Q_{2} - 3.043731779Q_{3} + 1.42468416Q_{4} - .219630709Q_{5}) + 0\delta^{3}$$
(B-7)

To solve for $D^3Q(\delta)$, the rightmost column and bottom row are eliminated from matrices [A] and [B] then these new matrices are inserted into equations (B-5) and (B-6). The bottom line of equation (B-6) will now give the expression for $D^3Q(\delta)$ with a consistent third order truncation error. $D^2Q(\delta)$ and $DQ(\delta)$ were solved for in a similar manner.

$$D^{3}Q(\delta) = \frac{1}{\delta^{3}}(1.825165563Q_{1} - 3.250331126Q_{2} + 1.660927152Q_{3}$$
$$- .235761589Q_{4}) + O\delta^{3}$$
(B-8)

$$D^{2}Q = \frac{1}{\delta^{2}} \left(-\frac{35}{60} Q_{1} + \frac{8}{15} Q_{2} + \frac{1}{20} Q_{3}\right) + 0\delta^{3}$$
 (B-9)

$$DQ = \frac{1}{\delta} \left(-\frac{2}{3} Q_1 + \frac{2}{3} Q_2 \right) + O\delta^3$$
 (B-10)

Due to the complexity of the boundary conditions, it was decided that consistent third order truncation error equations should also be used at $r=2\delta$. For this the [B] matrix only need be changed as equation (B-2) is unchanged at this station. The new matrix [B] is formed by differentiating equation (B-2) and making the substitution $r=2\delta$. Proceeding as for $r=\delta$ gives the following finite difference approximations

$$D^{4}Q(2\delta) = \frac{1}{\delta^{4}}(-3.10340136Q_{1} + 6.903012634Q_{2} - 5.342274053Q_{3} + 1.66083577Q_{4} - 0.123420797Q_{5}) + 0\delta^{3} \quad (B-11)$$

$$D^{3}Q(2\delta) = \frac{1}{\delta^{3}}(.868874172Q_{1} - .937748345Q_{2} - .254304636Q_{3} + .323178808Q_{4}) + 0\delta^{3}$$
(B-12)

$$D^{2}Q(2\delta) = \frac{1}{\delta^{2}}(\frac{11}{12}Q_{1} - \frac{28}{15}Q_{2} + \frac{19}{20}Q_{3}) + O\delta^{3}$$
 (B-13)

$$DQ(2\delta) = \frac{1}{\delta} \left(-\frac{4}{3}Q_1 + \frac{4}{3}Q_2 \right) + O\delta^3$$
 (B-14)

It should also be noted that the value of Q at r=0 may be solved for from the top line of equations (B-5)

$$Q(0) = (1.795918367Q_1 - 1.24781341Q_2 + .606413994Q_3$$
$$- .177842566Q_4 + .023323615Q_5) + 0\delta^3 \qquad (B-15)$$

The central difference equations given by Ref. 6 were already consistent second order truncation error equations as confirmed by Ref. 8 and were retained.

For the wall, the clamped end, consistent second order equations (5) through (8) of Table II, Ref. 8 were modified for the "right boundary" using the procedure given in Section 5 of that reference.

$$D^{4}Q(1-\delta) = \frac{1}{\delta^{4}}(-\frac{1}{4}Q_{N-3} + \frac{8}{3}Q_{N-2} - 9Q_{N-1} + 16Q_{N}) + 0\delta^{2}$$
(B-16)

$$D^{3}Q(1-\delta) = \frac{1}{\delta^{3}}(-\frac{1}{3}Q_{N-2} + 3Q_{N}) + O\delta^{2}$$
 (B-17)

$$D^{2}Q(1-\delta) = \frac{1}{\delta^{2}}(Q_{N-1} - 2Q_{N}) + O\delta^{2}$$
 (B-18)

$$DQ(1-\delta) = \frac{1}{\delta}(-\frac{1}{2}Q_{N-1}) + O\delta^2$$
 (B-19)

Since the wall finite difference approximations were of only second order truncation error, the approximations for DQ through D^4Q at $r=1-2\delta$ were obtained directly from the central difference equations with Q(1)=0.

$$D^{4}Q(1-2\delta) = \frac{1}{\delta^{4}}(Q_{N-3} - 4Q_{N-2} + 6Q_{N-1} - 4Q_{N}) + 0\delta^{2} \quad (B-20)$$

$$D^{3}Q(1-2\delta) = \frac{1}{\delta^{3}}(-\frac{1}{2}Q_{N-3} + Q_{N-2} - Q_{N}) + O\delta^{2}$$
 (B-21)

$$D^{2}Q(1-2\delta) = \frac{1}{\delta^{2}}(Q_{N-2} - 2Q_{N-1} + Q_{N}) + O\delta^{2}$$
 (B-22)

$$DQ(1-2\delta) = \frac{1}{\delta}(-\frac{1}{2}Q_{N-2} + \frac{1}{2}Q_{N}) + O\delta^{2}$$
 (B-23)

APPENDIX C

NONUNIFORM MESH

To control the distribution of a fixed number of mesh points, a change of the independent variable from r to η was performed.

$$Q = Q(\eta) \tag{C-1}$$

$$r = r(\eta) \tag{C-2}$$

The derivative with respect to r becomes

$$D = (D^*r)^{-1}D^* (C-3)$$

where

$$D^* = \frac{d}{d\eta}$$
 and $D = \frac{d}{dr}$ (C-4)

DQ, D^2Q ... can now be expressed in terms of the new independent variable, η .

$$DQ = (D^*r)^{-1}D^*Q (C-5)$$

$$D^{2}Q = D(DQ) = (D^{*}r)^{-1}D^{*}(DQ)$$

$$= (D^{*}r)^{-2}D^{*2}Q - (D^{*}r)^{-3}(D^{*2}r)D^{*}Q \qquad (C-6)$$

$$D^{3}Q = D(D^{2}Q) = (D^{*}R)^{-1}D^{*}(D^{2}Q)$$

$$= (D^{*}r)^{-3}D^{*3}Q - 3(D^{*}r)^{-4}(D^{*2}r)D^{*2}Q$$

$$- [(D^{*}r)^{-4}(D^{*3}r) - 3(D^{*}r)^{-5}(D^{*2}r)^{2}]DQ \qquad (C-7)$$

$$D^{4}Q = D(D^{3}Q) = (D^{*}r)^{-1}D^{*}(D^{3}Q)$$

$$= (D^{*}r)^{-4}D^{*4}Q - G(D^{*}r)^{-5}(D^{*2}r)D^{*3}Q$$

$$+ [15(D^{*}r)^{-6}(D^{*2}r) - 4(D^{*}r)^{-5}(D^{*3}r)]D^{*2}Q$$

$$- [15(D^{*}r)^{-7}(D^{*2}r)^{3} - 10(D^{*}r)^{-6}(D^{*2}r)(D^{*3}r)$$

$$+ (D^{*}r)^{-5}(D^{*4}r)]DQ \qquad (C-8)$$

The derivatives of Q with respect to r can now be written

$$DQ = f_{11}D^*Q (C-9)$$

$$D^{2}Q = f_{22}D^{*}2Q + f_{21}D^{*}Q$$
 (C-10)

$$D^{3}Q = f_{33}D^{*3}Q + f_{32}D^{*2}Q + f_{31}D^{*}Q$$
 (C-11)

$$D^{4}Q = f_{44}D^{*4}Q + f_{43}D^{*3}Q + f_{42}D^{*2}Q + f_{41}D^{*}Q \qquad (C-12)$$

where

$$f_{11} = (D^*r)^{-1}$$
 (C-13)

$$f_{22} = (D^*r)^{-2}$$
 (C-14)

$$f_{21} = -(D^*r)^{-3}(D^{*2}r)$$
 (C-15)

$$f_{33} = (D^*r)^{-3}$$
 (C-16)

$$f_{32} = -3(D^*r)^{-4}(D^{*2}r)$$
 (C-17)

$$f_{31} = 3(D^*r)^{-5}(D^{*2}r)^2 - (D^*r)^{-4}(D^{*3}r)$$
 (C-18)

$$f_{44} = (D^*r)^{-4}$$
 (C-19)

$$f_{43} = -6(D^*r)^{-5}(D^{*2}r)$$
 (C-20)

$$f_{42} = 15(D^*r)^{-6}(D^{*2}r)^2 - 4(D^*r)^{-5}(D^{*3}r)$$
 (C-21)

$$f_{41} = -15(D^*r)^{-7}(D^{*2}r)^3 + 10(D^*r)^{-6}(D^{*2}r)(D^{*3}r)$$
$$- (D^*r)^{-5}(D^{*4}r)$$
(C-22)

Substituting equations (C-9) through (C-12) into the vorticity transport equation (A-6) yields

$$M_4^* D^{*4} Q + M_3^* D^{*3} Q + M_2^* D^{*2} Q + M_1^* D^* Q + M_0^* Q$$

$$-\gamma [N_2^* D^{*2} Q + N_1^* D^* Q + N_0^* Q] = 0 (C-23)$$

where

$$M_4^* = M_4^f_{44}$$
 (C-24)

$$M_3^* = M_4^{f_{43}} + M_3^{f_{33}}$$
 (C-25)

$$M_2^* = M_4^{f_{42}} + M_3^{f_{32}} + M_2^{f_{22}}$$
 (C-26)

$$M_1^* = M_4 f_{41} + M_3 f_{31} + M_2 f_{21}$$
 (C-27)

$$M_0^* = M_0 \tag{C-28}$$

$$N_2^* = N_2 f_{22}$$
 (C-29)

$$N_1^* = N_2 f_{21} + N_1 f_{11}$$
 (C-30)

$$N_0^* = N \tag{C-31}$$

In order to concentrate the mesh points at the axis, the function

$$r = 1 - C \tanh \lambda (1-\eta) \qquad (C-32)$$

was chosen where λ is a parameter controlling the degree of concentration of mesh points near the axis. Equation (C-32) must satisfy the two conditions

$$r = 0$$
 at $\eta = 0$ (C-33)

and

r = 1 at $\eta = 1$.

Substituting equation (C-33) into (C-32) gives

$$C = 1/\tanh \lambda . \qquad (C-35)$$

Computing derivatives

$$D^*r = C\lambda/\cosh^2\lambda (1-\eta)$$
 (C-36)

$$D^{*2}r = 2C\lambda^{2} \left[\tanh \lambda \left(1-\eta\right)/\cosh^{2} \lambda \left(1-\eta\right)\right]$$
 (C-37)

$$D^{*3}r = -2C\lambda^{3}\{[1-2\sinh^{2}\lambda(1-\eta)]/\cosh^{4}\lambda(1-\eta)\}$$
 (C-38)

$$D^{*4}r = 8C\lambda^{4} [\tanh^{3}\lambda (1-\eta)/\cosh^{2}\lambda (1-\eta)]$$
 (C-39)

To shift the mesh point concentration to the wall, the function

$$r = C \tanh \lambda \eta$$
 (C-40)

was selected. Satisfying equations (C-33) and (C-34) for this equation also gives equation (C-35). The derivatives

of (C-40) are given by equations (C-36) through (C-39) if η is substituted for all occurrences of (1- η) and the signs of equations (C-37) and (C-39) are reversed. Figures C-1 and C-2 show equations (C-32) and (C-40) for four selected values of the parameter λ .

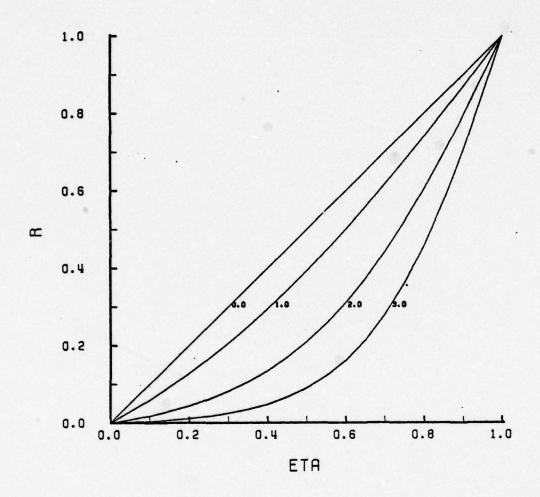


FIGURE C-1. R Versus η for Four Selected Values of Lambda - Axis Offset

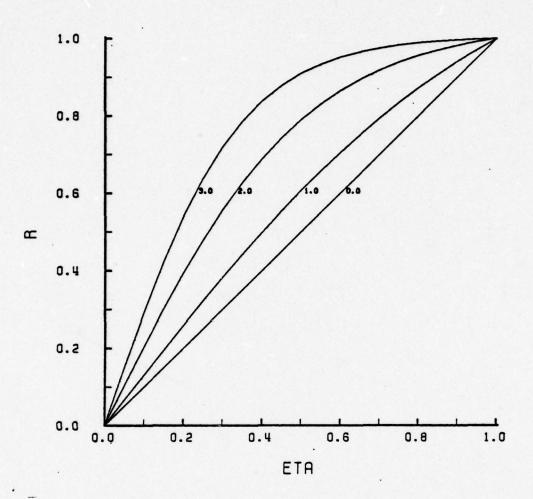


FIGURE C-2. R Versus n for Four Selected Values of Lambda - Wall Offset

APPENDIX D

DERIVATION OF PERTURBATION VELOCITIES

From Ref. 4, Appendix E, equations E-6 through E-8:

$$\begin{cases} u(r) \\ v(r) \end{cases} = [A]\overline{W} + [B]D\overline{W}$$
 (D-1)

$$= \begin{bmatrix} 0 & -\frac{\beta}{r} & \frac{1}{r} \\ \frac{\beta}{r} & 0 & -\alpha \\ 0 & \alpha & 0 \end{bmatrix} \begin{bmatrix} F \\ G \\ H \end{bmatrix} + \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ -1 & 0 & 0 \end{bmatrix} \begin{bmatrix} DF \\ DG \\ DG \end{bmatrix}$$

$$(D-2)$$

For this case β = ni = 0 and F = DF = 0. Restricting the investigation to the function H for the reason expressed in Section I and solving for u(r) gives

$$u(r) = \frac{H}{r} + DH \qquad (D-3)$$

Performing the change of variable

$$H = rQ (D-4)$$

$$DH = Q + rDQ (D-5)$$

$$u(r) = \frac{rQ}{r} + (Q + rDQ) = 2Q + rDQ$$
 (D-6)

In order to implement this derivation in a numerical analysis, equation (D-6) was rewritten as

$$u_i = 2Q_i + r_i DQ_i$$
 (D-7)

Performing the change of independent variable (Appendix C) to accommodate a nonuniform mesh

$$Q_{i} = Q(n_{i}) \tag{D-8}$$

$$r_i = r(n_i) \tag{D-9}$$

$$DQ_{i} = (D^{*}r_{i})^{-1}D^{*}Q(\eta_{i})$$
 (D-10)

Substituting equations (D-8), (D-9) and (D-10) into equation (D-7) gives

$$u_i = 2Q(n_i) + r(n_i)D^*r_i)^{-1}D^*Q(n_i)$$
 (D-11)

For the axis offset nonuniform mesh, $r(\eta)$ is given by equation (C-32) and (D*r) by equation (C-36). Substituting into equation (D-11) using equation (C-35) results in

$$u_{i} = 2Q(\eta_{i}) + \{1 - \frac{\tanh[\lambda(1-\eta_{i})]}{\tanh \lambda}\} \{\frac{\cosh^{2}[\lambda(1-\eta_{i})]}{C\lambda}\} D^{*}Q(\eta_{i})$$

$$= 2Q(\eta_{i}) + \{1 - \frac{\tanh[\lambda(1-\eta_{i})]}{\tanh \lambda}\} D^{*}Q(\eta_{i})$$

$$(D-12)$$

For the wall offset mesh, equation (C-40) is substituted for equation (C-32) and all occurrences of the term $1-\eta_1$ are replaced by the term η_1 .

The value of u at the axis (u_0) and at the wall (u_{N+1}) were solved for by using the boundary conditions specified in Ref. 9, namely

$$Q(1) = 0$$
 (D-13)

$$DQ(1) = 0$$
 (D-14)

$$DQ(0) = 0$$
 (D-15)

$$D^3Q(0) = 0$$
 (D-16)

From equations (D-13) and (D-14), using equation (D-7) it is obvious that

$$u_{N+1} = 0$$
 (D-17)

and from equations (D-15) and (D-7), it is similarly found that

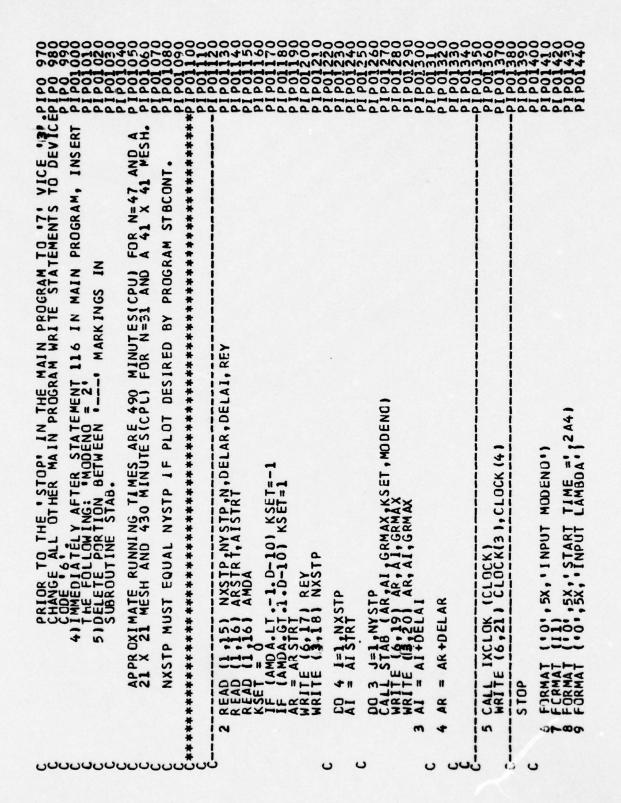
 $u_0 = 2Q(0)$,

(D-18)

where the finite difference approximation for Q(0) is given by equation (B-15).

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R = 1DO-CNST*DTANH(ETAP)

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| RETURN | PURPOSE RETURNS THE VALUES FOR THE COEFFICIENTS IN THE ARRAYS RETURNS THE CENTRAL DIFFERENCE APPROIMATION OF THE CONTROL DIFFERENCE APPROIMATION OF THE COMPUTED OF SUBROUTINE MSET1. DESCRIPTION OF PARMETERS JSTA=1 - CONSISTENT 3RD ORDER TRUNCATION SET WILL BE USED. JSTA=2 - CONSISTENT 3RD ORDER TRUNCATION ERROR FINITE ORDER JSTA=3 - CENTRAL DIFFERENCE EQUATIONS WILL BE USED. JSTA=3 - CONTROL DIFFERENCE EQUATIONS WILL BE USED. JSTA=4 - SAME AS ABOVE BUT R=200*DEL. JSTA=4 - SAME AS ABOVE BUT R=200*DEL. SAME AS JSTA=3 BUT FOR R=100-0EL. K - INDICATES THE ABSOLUTE POSITION OF THE POINT IN EACH ROW FOR THE FINITE DIFFERENCE COMPUTED CONTROL OF THE FINITE DIFFERENCE CONTROL OF THE CONTROL | | | | | |
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GO TO (14,15,16,17,18), K

CCMIE1 = CQMI(5)/DEL**4-CQMI(4)/(2CO*DEL**3)

CQMIE1 = -4DO*CQMI(5)/DEL**4+CQMI(4)/DEL**3+CQMI(3)/DEL**2-CQMI(2)C

CQMIE1 = 6DO*CQMI(5)/DEL**4-2DO*CQMI(3)/DEL**2+CQMI(1)

CQMIE1 = -4DO*CQMI(5)/DEL**4-CQMI(4)/DEL**3+CQMI(3)/DEL**2+CQMI(2)C

CQMIE1 = -4DO*CQMI(5)/DEL**4-CQMI(4)/DEL**3+CQMI(3)/DEL**2+CQMI(2)C

CQMIE1 = -CQMI(5)/DEL**4+CQMI(4)/(2DO*DEL**3)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   GO TO (20 21 22 23) K
CCMIEL = COMI (5) DEL**4-0.500*CQMI(4) / DEL**3
GO TO 29
CQMIEL = -400*CQMI(5) / DEL**4+CQMI(4) / DEL**3+CQMI(3) / DEL**2-CQMI(2)
GO TO 29
CQMIEL = 600*CQMI(5) / DEL**4-200*CQMI(3) / DEL**2+CQMI(1)
                                                                                                                                                                                                                               CENTRAL DIFFERENCE APPROXIMATION FOR COMPONENT Q (NON GAMMA).
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               FINITE DIFFERENCE EQUATIONS AT ETA=100-200*DEL (NCN-GAMMA).
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             -9D0*CQM1(5)/DEL** 4+CQM1(3)/DEL**2-CQM1(2)/(2D0*DEL)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             FINITE DIFFERENCE EQUATIONS AT ETA=100-DEL (NON GAMMA)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         = 8D0*COM1(5)/(3D0*DEL**4)-COM1(4)/(3D0*DEL**3)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    GO TO (25,26,27,28) K
COMI EL = -0.25 DO *COMI (5)/DEL **4
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     (200*0EL)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 22 C
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| 00M111420 00M111420 00M111420 00M114430 | OM11460 OM11470 OM11480 | 0M11500 | 0.000000000000000000000000000000000000 | MAN 11 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 | OM11600 OM11610 | OM11630 OM11640 | 0M11670 | 0W11690 | OMI 1720 | OM11750 | 0M11780 | 0 MI 1800 | 000 WII 820 000 000 000 000 000 000 000 000 000 | 0M11850 | 0M11870 |
|--|-------------------------------|---------|--|---|--------------------|----------------------|---------|---------|----------|----------|---|-----------|---|---|----------|
| OMIE COMIE COMICI ETURN | ENTRY GO TO | FI | 30 60 TO 31 COM2E 60 TO | 000 000 000 000 000 000 000 000 000 00 | 60 T0 F1 | 35 GO TO 36 COM2E | 7 COM2E | 6 COM2E | 200 v | 40 GO TO | 1000 1000 1000 1000 1000 1000 1000 100 | COM 200 | 44 COM2E 60 TO | FINITE DIFFERENCE EQUATIONS AT ETA=100-200*DEL (GAMMA). | 45 GG TO |

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| GC TO 54 CQM 2E1 = -2DO*CQM2(3) /DEL**2+CQM2(1) GC TO 54 CQM 2E1 = CQM2(3) /DEL**2+CQM2(2) / (2C0*DEL) 48 CQM 2E1 = CQM2(3) /DEL**2+CQM2(2) / (2C0*DEL) 60 TO 54 CQM 2E1 = CQM2(3) /DEL**2-CQM2(2) / (2D0*DEL) FINITE DIFFERENCE EQUATIONS AT ETA=1DO-DEL (GAMMA). 50 GO TO (53,53,51,52) K 60 TO 54 CQM2E1 = CQM2(3) /DEL**2-CQM2(2) / (2D0*DEL) 60 TO 54 CQM2E1 = CODO, ODO) 53 CQM2E1 = CODO, ODO) 54 RETURN | PURPOSE INVERT A COMPLEX*16 MATRIX USAGE CALL COMTIN(N,A,NCIM,DETERM) DESCRIPTION OF PARAMETERS N - CROPER OF COMPLEX*16 MATRIX TO BE INVERTED (INTEGER) MAXIMUM'N IS 100 A - COMPLEX*16 INPUT MATRIX (DESTROYED). THE NDIM - THE SIZE TO WHICH 'A' IS DIMENSIONED INVERSE OF 'A' ACTUALLY APPEARING CALLING PROGRAM) IERR - ERROR PARAMETER RETURNED BY COMTIN, IERR = 0 INDICATES NORMAL INVERSION: IERR = 9999 INDICATES SINGULAR MATRIX REMARKS | | | | |
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MATRIX 'A' MUST BE A COMPLEX*16 GENERAL MATRIX IF MATRIX 'A' IS SINGULAR THAT MESSAGE IS PRINTED 'N' MUST BE .LE. NDIM
                                                         GAUSSIAN ELIMINATION WITH COLUMN PIVOTING IS USED
                                                                                SUBROUT INE CDMT IN (N, A, ND IM, IERR)
IMPLICIT REAL*8 (A-H, 0-2)
INTEGER *4IPIVOT(100), INDEX(100, 2), IERR
REAL *8TEMP, ALPHA(100)
COMPLEX *16A(NDIM, NDIM), PIVOT(100), AMAX, T, SWAP, U
                                                                                                                                                                                                                                            DO 6 K=1.N

IF (IPIVOT(K)-1) 4.6.21

TEMP = AMAX*DCONJG(AM & N-A(J,K)*DCONJG(A(J,K))

IF (TEMP) 5,5.6

IROW = J
                                                                        DO 1 1=1,N
ALPHA(J) = ALPHA(J)+A(J, I)*DCONJG(A(J, I))
                                  ONLY BUILT-IN FORTRAN FUNCTIONS
                       SLBROUTINES AND FUNCTIONS REQUIRED
                                                                                                                                                                            ALPHA(J) = DSQRT (ALPHA(J)
IPIVOT(J) = 0
                                                                                                                                                                                                              SEARCH FOR PIVOT ELEMENT
                                                                                                                                                                                                                                     IF (IPIVOT(J)-1) 3,7,3
                                                                                                                                                                                                                          AMAX = (000,000)
                                                                                                                   INIT I ALI ZATION
                                                                                                                                    DO 2 J=1,N
IERR = 0
ALPHA(J) = 000
                                                                                                                                                                                                   No 1-1 91 DO
                                              METHOD
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INTERCHANGE ROWS TO FUT PIVOT ELEMENT ON DIAGONAL DIVIDE PIVOT ROW BY PIVOT ELEMENT IPIVOT(ICOLUM) = IPIVOT(ICOLUM)+1 = PIVOT(I) MP = PIVOT(I) *DC ONJG(PI VOT(I)) (TEMP) 11, 20, 11 = ALPHA(IROW) (IROW) = ALPHA(ICOLUM) (ICOLUM) = SWAP (I) = IROW (I) = ICOLUM (I) = A(ICOLUM) A(ICOLUM, ICOLUM) = (1 CO, 0D0 = A (ICOLUM, L) / U CO 15 L1=1, N IF (L1-ICOLUM) 13,15,13 T = A(L1,ICOLUM) A(L1,ICOLUM) = (0CO,0DO) CONTINUE DC 9 L=1 N Shap = A(IROW,L) A(IROW,L) = A(ICOLUM,L) A(ICOLUM,L) = SWAP REDUCE NON-PIVOT ROWS ICOLUM = K AMAX = A(J,K) CONTINUE DG 12 L=1 N U = PIVOT(I) A(ICOLUM,L) CCNTINUE

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| 15 CONTINUE 16 CONTINUE INTERCHANGE COLUMNS DO 19 I = 1 *N L = (N+1 = | C PURPOSE C PURPOSE C PURPOSE C PURPOSE C SQUARE MATRIX MULTIPLICATION OF A SOUARE MATRIX BY A SQUARE MATRIX XI. C SQUARE MATRIX. THE RESULT IS RETURNED IN MATRIX XI. C CALL MULM(XI, X2, N, MDIM, TEMPV) C CALL MULM(XI, X2, N, MDIM, TEMPV) C CALL MULTIPLYING MATRIX ON INPUT AND THE RESULTANT PRODUCT C XI - THE PULTIPLYING MATRIX ON INPUT AND THE RESULTANT PRODUCT |

| ********* | 7555 | MANAUWWWWWA444444444 WWWWWWWWWWWWWWWWWWWWWW | |
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| THE MULTIPLIED MATRIX. HE ORDER OF X1 AND X2. THE DIMENSION OF X1 AND X2 FROM THE CALLIN. — A WORKING VECTOR. MUST BE DIMENSICNED MDI | SUBROUTINE MULM (X1,X2,N,MDIM,TEMPV) COMPLEX *16X1(MDI M,MDIM),X2(MDIM,MCIM),TEMPV(MCIM),TEMP | STORE ROW I OF X1 IN TEMPV. 1 TEMPV[J] = X1(I,J) 1 TEMPV[J] = X1(I,J) MULTIPLY COLUMN J OF X2 BY ROW I OF X1 AND STORE IN X1(I,J). 2 DO 3 J=1,N 2 TEMP = (600,000) 3 X1(I,J) = TEMP 4 CONTINUE RETURN RETURN | |

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| 222222222222222222222222222222222222222 | NO N | | | | |
| N XI - H M SH 404 | AND MATRIX AREAL MAY OVERLAP I F THEY AR I CNED IN THE CALLING PROGRAM AS FCLLOWS. DMPLEX*16 F(MDIM, MDIM) EAL*8 AREAL(MDIM, MDIM) INES NEEDED DSPLIT (N, MDIM, A, AR, AI) MDIM, MDIM, AR(MDIM, MDIM), AI(MDIM, MDIM) | | | | |

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| 33 | | |
| A (2), I | EBALAC D AR AI IA D | E EBALAC |
| DO 1 J=1,N DO 1 I=1,N AR(I,J) = 1 AI(I,J) = RETURN | SUBROUT INE FUNCTI ON USAGE PARAMETERS PRECISION LANGUAGE | E VI S |
| DO 1 J=1,N AR(1,J) = A 1 AI(1,J) = A RETURN END | FOUT INE | LATEST REVISION SLBROUTINE DIMENSION |

| EBAC 0370 EBAC 0380 EBAC 0390 EBAC 0400 | ПВВАСОФ10 ПВВАСОФ420 ПВВАСОФ4420 ПВВАСОФ450 ПВВАСОФ4920 ПВВАСОФ4920 ПВВАСОФ4920 | EBACOSS EBACOSS EBACCOSS EBACCOSS EBACCOSS EBACCOSS EBACCOSS EBACCOSS EBACCOSS EBACCOSS EBACCOSS | ###################################### | EBACO710 EBACO720 EBACO740 EBACO750 EBACO750 EBACO760 | EBBACOBBOOK OR A COMBOOK OR A C |
|--|---|--|--|--|--|
| AMETER SPECIFY ING THE BASE OF MACHINE FLOATING POINT REPRE- | F, C, G, R, S 0/ | ROW AND COLUMN | | SEARCH FOR ROWS ISOLATING AN EIGENVALUE AND PUSH THEM DOWN DO J=L.11 | 0 60 TO 40 |
| LOAT I NO | SENTATION 2 2 0000/ PT95/0.000,1.000,0.9500, | RE FOR | | I SOL AT | . ZERC) |
| A MACH | ONE, PT | I N-L INE PROCEDURE EXCHANGE | | OR ROWS | AI(J,I) .NE. |
| RADIX IS PARAMET THE MAC | SENTATI X,ZERO 5/0.0DC | EXCHANG | | SEARCH FOR EIGENVAL | |
| | AAI, D, RADI ADIX/16,000 ERO, ONE, PT9 | Z | | S. G. | T0 35 ZERO .OR. |
| NOCON | ARRA | T0 20 | 9 1 1 | ixc T0 115 | |
| LOGICAL | DOUBLE PRECISION DOUBLE PRECISION DATA DATA DATA B2 = RADIX*RADIX RB2 = RRADIX*RADIX R = 1 L = N | A 10 3 | AR(1, M) = F AI(I, M) = AI(I, M) AI(I, M) = F CONTINUE DO 15 1=K, N F = AR(J, I) = AR(M, I) AR(M, I) = F F = AI(J, I) = F | AAII CANA | L1 = L+1 D0 40 JJ = J, L J = L1 - JJ = 1, L D0 35 I = 1, L IF {AR(J, I) CONTINUE |
| حون | | ر ا | 10 | C CC CC | 90 |
| 500 | | | | 00 0 | |

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ITERATI VE LOOP FOR NORM REDUCTION
                        SEARCH FOR COLUMNS ISOLATING AN
EIGENVALUE AND PUSH THEM LEFT
                                                         9
                                                                                       BALANCE THE SUBMATRIX IN ROWS
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                                                   J) GC TO 55 ... AI(I, J) .NE. ZERO) GO ...
                                                                                                                                                                                                                                           BALANCE
GO TO 110
                                                                                                                                                                                                                                             (C+R)/F .GE. PT95*S)
                                                                                                                                                                                         85
                                                                                                                                                                                                                    95
                                                                                                                                                                                          GO TO
                                                                                                                                                                                F = F*RADIX

C*86

TO 80

TO 80

F = F*RADIX

F = F*RADIX

F = C*RB2
                                                                                                                                                                                                                                                         3*(I)Q
                                                                                                                                                                    NUE
**RRADIX
+R
                                                                                                    DO 65 I = K,L
D(I) = ONE
CONTINUE
                                                                                                                                                                                                                                                M = L

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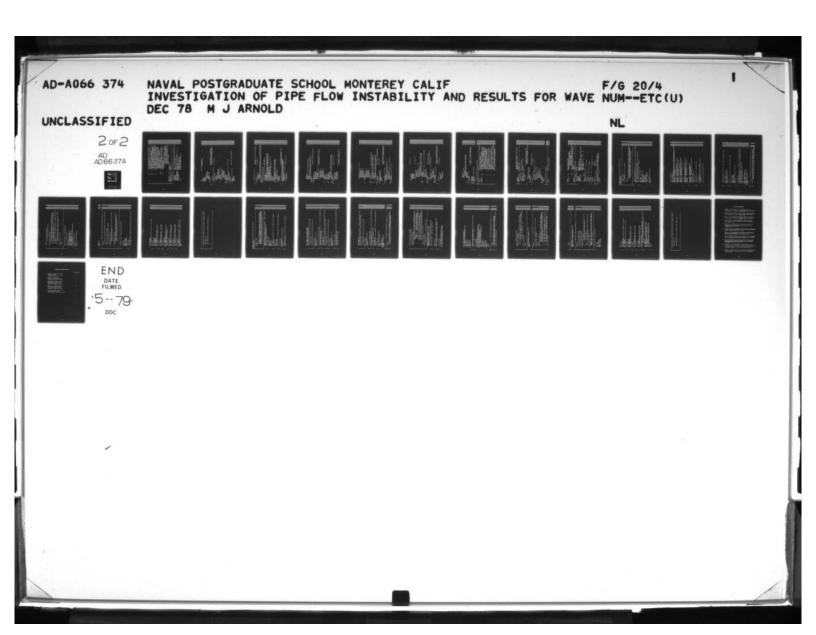
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                                                                               CONT INUE
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                                                                                                                                                                  - REDUCTION OF A COMPLEX MATRIX TO COMPLEX UPPER HESSENBERG FORM.
- CALL EHESSC (AR, AI, K, L, N, 1A, 1D)
- INPUT/OUTPUT CONTAINS THE REAL COMPONENTS ON INPUT CONTAINS THE REAL COMPONENTS ON THE REDUCED.
- ON OUTPUT CONTAINS THE REAL COMPONENTS ON THE REDUCTION OUTPUT CONTAINS THE REAL COMPONENTS OF THE REDUCTION OUTPUT CONTAINS THE LOWER TRIANGULAR PORT ION (INCLUDING MAIN AND SUB-TAILS OF THE DETAILS OF THE REDUCTION OUTPUT MATRIX OF DIWENSION N BY N COUNTERPARTS TO AR ABOVE HE STARTING ELEMENT TO BE REDUCED START ING ELEMENT TO BE REDUCED START ING THE ROW AND COLUMN INDEX OF THE LAST ELEMENT TO BE REDUCED START ING THE ROW AND COLUMN INDEX OF THE LAST ELEMENT TO BE REDUCED START IONS THE MATRIX TO BE REDUCED.
- INPUT SCALAR CONTAINING THE ORDER OF THE MATRIX TO BE REDUCED.
- INPUT SCALAR CONTAINING THE ORDER OF THE MATRIX TO BE REDUCED.
- INPUT SCALAR CONTAINING ROW DIMENSION OF THE MATRIX TO BE REDUCED.
- INPUT SCALAR CONTAINING ROW DIMENSION OF AND INCLUMN ING PROBLEMATIONS.
- OUTPUT VECTOR IN THE TRANSFORMATIONS.
                                                                                                                                                                   (AR, AI, K, L, N, IA, ID
                                                                        1 (7, I) *
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OCONTINUE
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| ###################################### | | 市 |
|--|--|--|
| - FORTR AN - FEBRUARY 7, 1973 (AR, AI, K, L, N, IA, ID) AR (IA, I), AI(IA, I), ID(I), TI(2), T2(2) AR, AI, XR, XI, YR, YI, T1, T2, ZERO X, Y (X, T1(1), XR), (T1(2), XI), (Y, T2(1), YR), (T2(2), YI) ZERO/0.0D0/ | DABS(AI(J,M-1)) .LE. DABS(XR)+DABS(XI)) INTERCHANGE ROWS AND COLUMNS OF ARRAYS AR ANC AI | END INTERCHANGE |
| - FORTRA VISION - FEBRUA INE EHESSC (AR, AI, K ON AR, IA; X *16 ENCE (X, T) (1 (T2(2)) ZERO/O. ERO. | DO D | AR(M; J) = YR Y I = AI (I; J) AI (I; J) = AI (M; J) AI (M; J) = YI DO 15 J=1, L YR=AR(J; I) AR(J; I) = AR(J; M) AI (J; I) = AI (J; I) AI (J; I) = AI (J; I) AI (J; I) = AI (J; M) |
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| 20 IF (XR . EQ. ZERO .AND. XI .EQ. ZERO) GO TO 40 MP1=M+1 | SLBROUTINE ELRH2C (HR,HI,K,L,N,IH,WR,WI,ZR,ZI,ID,INFER,IER) C—ELRH2C———————————————————————————————————— |



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| INPUT SCALAR CONTAINING THE ROW DIMENSION OCALLING PROGRAM. OCALLING PROGRAM. CALLING PROGRAM. CALLING PROGRAM. CALLING PROGRAM. CALLING PROGRAM. COUTOUT VECTOR OF LENGTH N CONTAINING THE REAL COMPONENTS OF THE EIGENVALUES. OUTOUT MATRIX OF DIMENSION N BY N CONTAINING THE EIGENVECTORS. THE EIGENVECTORS ARE NOT THE EIGENVALUES. OUTOUT MATRIX OF DIMENSION N BY N CONTAINING THE EIGENVECTORS. THE EIGENVECTORS TO THE ROWS AND COLUMNS INFORMATION GENERATED BY IMSL ROUTINE EIGENVECTORS. OUTOUT VECTOR OF THE ROWS AND COLUMNS INFERCHANCED DURING THE REDUCTION TO THE ROUGH LARE OF THE EIGENVALUE RECORDED THE EIGENVALUE RECORDED TO THE EIGENVALUE RECORDED TO THE EIGENVALUE RECORDED TO THE EIGENVALUE RECORDED TO THE OUTOUT PARAMETER, INFER, 30 I TERAINAL ERMINED AFTER 30 I TERAINAL ERMINED AFTER 30 I TERAINAL EIGENVALUES THE IGENVALUE SHOLLD NOT BE CORRECT. SINGLE DOUBLE CORRECT. SINGLE DOUBLE EIGENVALUES JAI, J+2 | HI, K, L, N, I (2), T2 (2), T (2), T2 (2), T HI, WR, WI, Z HI, WR, WI, WR, WI, Z HI, WR, WI, WR, WR, WR, WR, WR, WR, WR, WR, WR, WR |
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| PRECISION IER PRECISION IER LANGUAGE LANGUAGE | SUBROUTINE DIMENSION OOUMELEX*ION OOUBLE PREC DOUBLE PREC ECUIVAL ENCE |

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SEARCH FOR NEXT EIGENVALUE
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EPS/ 2341 00 00 00 00 00 00 00 00 / INITIALIZE IER
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         AND. I .LE. L.) GO TO
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NAM1=NN-1
NNM2=NN-2
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                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 I END=L-K-1
IF (IEND .LE. 0)
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LOOK FOR SINGLE SMALL SUB-DIAGONAL
ELEMENT
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YR=DABS(HR(NN,NNMI))+DABS(HI(NNPI,NNMI))
ZZR=DABS(HR(NN,NNMI))+DABS(HI(NN,NNMI))
NNMJ=NNMI-M
IF (NNMJ .EQ. 0) CO TO
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                FORM SHIFT

(NN, NN)

(NN, NN)

(NN, NN)

(NNMI, NN)

(NN)

                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        1-4 I+W - I-NN=WW
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 IF (ITS.EQ. 10.0R. ITS.EQ. 20) 30.Tj 60

SR=HR (NNN.NN)

SI =HI (NNN.NN)

XR=HR (NNMI.NN)

XI =HR (NNMI.NN)

XI =HR (NNMI.NN)

XI =HR (NNMI.NN)

XI =HR (NNMI.NN)

XI = HI (NNMI.NN)

XI = LA

X
                                                                                                                                            DO M=NN, K+1, -1
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TR=TR+SR
TI=TI+SI
ITS=ITS+1
                                                                                                           NFL=NN+K
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          DO
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INTERCHANGE COLUMNS OF HR, HI, ZR, AND ZI IF NECESSARY
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     TRIANGULAR DECOMPOSITION H=L*R
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    GO TO 95
HR AND HI
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  MP1=MM+1
DG 110 I=MP1,NN
IM1= I-1
XR=HR(IM1,IM1)
XI=HI(IM1,IM1)
YR=HR(I,IM1)
YR=HR(I,IM1)
YR=HR(I,IM1)
IF (DABS(YR)+DABS(YI))
IF (DABS(XR)+DABS(YI))
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               (I, 1) - Z Z R * HR (IMI, 1) + Z Z I * H I (IMI, 1)
(I, 1) - Z Z R * H I (IMI, 1) - Z Z I * H R (IMI, 1)
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                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 (DABS C...

JO 90 J= IM1, N
ZZR = HR (IM1, J) = HR (I 1, J) = HR (I 1, J) = ZZR
HR (I 1, J) = ZZR
ZZI = HI (IM1, J) = HI (V
HI (IM1, J) = ZZI
HI (IM1, J) = 
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                1, JM1)
1, JM1)
1) = ZERO
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       DO 140 J=MP1,NN
JM1=J-1
XR=HR(J,JM1)
XI =HI(J,JM1)
HR(J,JM1)=ZER(
HI(J,JM1)=ZER(
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             105 CONTINUE
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ALL ROOTS FOUND. BACKSUBSTITUTE TO
FIND VECTORS OF UPPER TRIANGULAR
FORM
                                                                                                                                                                                                 END ACCUMULATE TRANSFORMATIONS
                                                                                                                              END INTERCHANGE COLUMNS
                                                                                                                                                              5 I=K,L
(I, JMI)=ZR(I, JMI)+XR*ZR(I,J)-XI*ZI(I,J)
(I, JMI)=ZI(I,JMI)+XR*ZI(I,J)+XI*ZR(I,J)
                                                                                                                                        I=1, J
1, JMI) = HR(I, JMI) + XR*HR(I, J) - XI*HI(I, J)
1, JMI) = HI(I, JMI) + XR*HI(I, J) + XI*HR(I, J)
                                                                                                                                                                                                                                                                                  15C IF (N .EQ. 1) GO TO 9005

ENORM=ZERO
DC 160 I=1.N
FNORM=FNORM+DABS(WR(I))+DABS(WI(I))
IF (I .EQ. N) GO TO 160
IP1 = 1P1 = 1P1.N
FNORM=FNORM+DABS(HR(I,J))+DABS(HI(I,J))
155 CONTINUE
16C CONTINUE
16 CONTINUE
16 FNORM .EQ. ZERO) GO TO 9005
                                                                                                                                                                                                                        A ROOT FOJND
ZERC) GO TO 125
                                                                                                                                                                                                                               WR(NN)=HR(NN,NN)+TR
WI(NN)=HI(NN,NN)+TI
NN=NNMI
GO TO 35
                                                                                                                                                                                     CONT INUE
                                                                                                                                                             CONTINUE
DO 135 I
                                                          CONTINU
DO 120
                                                                                                                     CONTINU
                                                                                                                                       130
HR(
                                                                                                                                                                                                          140 CONTINUE
GC TO 40
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MULTIPLY BY TRANSFORMATION MATRIX
TO GIVE VECTORS OF ORIGINAL FULL
MATRIX
                                                                                                                                                                                                      I-WI(I)
YR . EQ. ZERO . AND. YI . EQ. ZERO) YR=EPS*FNORM
                                                                                                                                                                                                                                                                                               VECTOR OF ISOLATED ROOTS
                                                                                                                                                    5 J= I P I, NNMI
R= ZZR+HR(I, J) *HR(J, NN) -HI(I, J) *HI(J, NN)
I= ZZI+HR(I, J) *HI(J, NN) +HI(I, J) *HR(J, NN)
                                                                                                                                                                                                                                                                            END BACKSUBSTITUTION
                                                                             DO 1 = NN-1,1,-1
                                                                                                                                                                                                                                                                                                                                                                                                                                              DO J=N,K+1,-1
                                                                                                                                                                                                                                                                                                           I=1,NM1
I=6E. K .AND. I .LE. L) GO TO 190
      DO NN=N, 2,-1
                                                                                                            (I;NN)
(I;NN)
(E0. NNMI) GO TO 170
                                                                                                                                                                                                                                                                                                                                                                                            EQ. 01 GO TO 9005
                                                                                                                                                                                                          Z=Z/Y

HR(I, NN)=T3(I)

HI(I, NN)=T3(2)

175 CONTINUE

180 CONTINUE
                                                                                     175 I I=1, NNM I
I =NN-I I
Z ZR=HR ( I, NN )
Z Z I=HI ( I, NN )
I F ( I E E NN )
NP2 = N+2
NN=NP2-N
XR=WR(NN,
XI=W I(NN)
NAM = NN-1
                                                                                                                                                                                                                                                                                                                                                                                                                                                       NPL=N+K
                                                                                                                                                                                                                                                                                        NM1=N-1
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DEL = 1D0/DFLMAT (N+1)
ETA(1) = 0.0D0
OPRIM(1) = 1.79591836700*QPRIM(2)-1.24781341D0*QPRIM(3)+0.60641399
4D0*QPRIM(4)-0.177842566D0*QPRIM(5)+0.023323615D0*QPRIM(6)
UPPRIM(1) = 2D0*QPRIM(1)
                                                       (ETA(2), AMDA, COEF, KSET)
200* (-QPRIM(2)+QPRIM(3))/(3D0*DEL)
COEF *DQPRIM(2)
2D0* QPRIM(2)+ETA(2)*DQPRIM(2)
                                                                                          (ET A(3), AMDA, COEF, K SET)
4D0* (-QPRIM (2)+QPRIM (3) 1/(3D0*DEL)
COEF*D QPRIM (3)
2D0*QPRIM (3)+ETA(3)*DQPRIM (3)
                                                                                                                                            (ETA(I), AMDA, COEF, KSET)
(QPR IM(I+1)-QPRIM(I-1))/(2D0*DEL)
COEF*DQPR IM(I)
2D0* QPRIM(I)+ ETA(I)* DQPR IM(I)
                                                                                                                                                                                                                                                                                                 CO 3 I=1.N1
IF (CDABS(UPPRIM(I)).GT.C) INDEX=I
IF (CDABS(UPPRIM(I)).GT.C) C=CDABS(UPPRIM(I))
CONTINUE
                                                                                                                                                                                             CALL COEFNT (ETA(NO), AMDA, COEF, KSET)
DGPRIM(NO) = -QPRIM(N)/(200*DEL)
DQPRIM(NO) = COEF*DQPRIM(NO)
UPPRIM(NO) = 2D0*QPRIM(NO)+ETA(NO)*DQPRIM(NC)
                                                                                                                                                                                                                                                                     OF LARGEST MAGNITUDE
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UPPRIM(N1) = (000,000)
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COMPUTE UPPRIME'S
                                                                                           CALL COEFNT
DOPRIM(3) = 4
DOPRIM(3) = 0
                                                       CALL COEFNT
DOPRIM(2) = 0
DOPRIM(2) = 0
UPPRIM(2) = 0
                                                                                                                                     CALL COEFNT
DOPRIM(I) = 0
DOPRIM(I) = 0
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| 3 COEF = 100 RETURN END | PURPOSE TO LABEL THE GRAPH WITH INFORMATION PERTAINING TO THE PLOT EXAMPLE OF THE CALLING ARGUMENT CALL CHART(N,SREY,AR,AI,SGAMMA,SLAMDA) DESCRIPTION OF PARAMETERS THE PARAMETERS ARE SELF-EXPLANATORY AND MUST BE IN SINGLE OTHER SUBROLTINES NEEDED CNLY BUILT-IN VERSATEC PLOTTING FUNCTIONS NEWPEN,SYMBOL & ACCESSED WHEN RUNNING UNDER 'FORTCLGM'. | SUBROUTINE CHART (N,SREY, AR, AI, SGAMMA, SLAMDA) X0 = 2.5 Y0 = 6.5 Y0 = 6.5 HT = 0.15 HT = 0.15 HT = 0.5 +HT DELYI = .08 +HT DELYI = .065 +HTI GRAPH TITLE CALL NEWPEN (2) CALL SYMBOL(X0, Y0, HT, NORMALIZED PERTURBATION VELOCITY', 0.,32) |

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= U(IMAG)',0.,17) 0.00.181 3 YMB OL (XO, YO, HTI, 'OCTAGON = U(REAL)', 0.,17 YO_DELY2 SY MB OL (XO, YO, HTI, 'DIAMOND = U(IMAG)', 0.,17 Y0 = Y0-DELY2 CALL SYMBOL (X0,Y0,HT1, GAMMA* = ',0.,9) CALL NUMBER (999,,999, HT1,SGAMMA,0.,4) NE WPEN (1) X0+4. *DELX Y0-DELY1 FLOAT(N) SYMBOL (X0, Y0, HT1, 'NME SH = '.C., S) NU MBER (999., 999., HT1, SN, 0.,-1) Y0-DELY2 SYMBOL(X0,Y0,HT1,'LAMBDA = ',0.9) NUMBER (999.,999,HT1,SLAMDA,0.,1) Y0-DEL Y2 SYMBOL (X0, Y0, HT1, 'REY = ',0.,9) NUMBER (999.,999.,HT1, SREY,0.,-1) X0+11.*DELY2 Y0-DELY2 SYMBOL(X0,Y0,HT1,'ALPHA = '10.,9) NJMBER (999.,999.,HT1,AR,0.,1) NUMBER (X1,Y0,HT1,AI,0.,1) 11 z X0 = X0+7.*DELX Y0 = Y0-DELYI CALL SYMBOL (X0, Y0, HT, ' FOR THE CASE GAMMA RL* VALUE SYMBOL LEGEND LAMBDA VALUE ALPHA VALUE MESH VALUE REY VALUE CALL ST XXI XXI CALL " CONTRACTOR YC = CALL CALL YO = CALL CALL

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| CALL NEWPEN (11) CALL SYMBOL(11.3531, TRIANGLE = CRITICAL INSTABILITY', 031) LOWP TO PLOT LABEL ROUTINE IF NO FULLY DEVELOPED POINTS IF (NPLT3) 8.8.6 IF FOINTS COMPUTED, NEW PAGE AND PRINT THEM OUT CARTIFIC (6.11) DC 7 1=1,NPLT3 WRITE (6.11) CALL PLOTG(X3.Y3.NPLT3.301) CALL PLOTG(X3.Y3.NPLT3.301) CALL NEWPEN (11) CALL NEWPEN (11) CALL NEWPEN (11) CALL SYMBOL (1.3361, DIAMOND = FULLY DEVELOPED INSTABILITY', CALL CHART (SN, SREY, SLAMDA) CALL CHART (SN, SREY, SLAMDA) | PURPOSE TO SCAN THE STABILITY MAP FOR CHANGES OF SIGN WITH RESPECT TO A SPECIFIED STABILITY VALUE AND GENERATE AN ARRAY OF X, Y C POINTS DEFINING A CONTOUR OF THE SPECIFIED STABILITY. |

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E X2, RESPECTIVELY.
                                               ALPHA
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                                               FOR
                                             ROWS AND INTERPOLATE
                                                                                                                                                         THE POINT OF IS (VI & Y2)
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-CRIT(NCASE, AR(I))
1)-CRIT(NCASE, AR(I))
(AI(J), AI(J+1), YI, YZ, AIVAL)
                                                                                     (1+1))
Y1, Y2, ARVAL)
                                                                                                                                                        FOR THE
                                                                                                                                                                       ARGUMENT
                                                                                                                                                        TO LINEARLY INTERPCLATE CHANGE (X3) BETWEEN TWO SIGN. THE X-COORDINATES
                                              SEARCH FOR SIGN CHANGE BY
REAL AT WHICH SIGN CHANGE
                                                                                                                                                                       CALLING
                                                            I=1,NDIM
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                                                                                                              X(K) = AR(J)
Y(K) = AI(I)
CONTINUE
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| C CALL INTERP(X1,X2,Y1,Y2,X3) C X1 & X2 - X-COORDINATES OF PCINTS Y1 & Y2 RESPECTIVELY. X1 & Y2 - TWO POINTS OF OPPOSITE SIGN FOR WHICH THE POINT C X3 - THE VALUE OF X FOR WHICH Y = 0. C OTHER ROUTINES NEEDED C NONE C SLBROUTINE INTERP(X1,X2,Y1,Y2,X3) RETURN C SLBROUTINE OF X FOR WHICH Y = 0. | C PURPOSE C TO INITIALIZE COMMON ARRAYS GI.ARI & AII TO ZERC. SAMPLE OF CALLING ARGUMENT C SAMPLE OF CALLING ARGUMENT C NON E C DESCRIPTION OF PARAMETERS C GI — FACH ELEMENT OF GI IS A VALUE OF GAMMA* CORRESPONDING TO A SPECFIC VALUE OF THE REAL AND IMAGINARY PARTS OF THE WAVE NUMBER, ALPHA. C ARI — THE LINEAR ARRAY OF X—COORDINATES OF THE STABILITY MAP C AII — THE LINEAR ARRAY OF Y—COORDINATES OF THE STABILITY MAP C AII — THE LINEAR ARRAY OF Y—COORDINATES OF THE STABILITY MAP C COTHER ROUTINES NEEDED | | |

| | 2000 2000 2000 2000 2000 2000 2000 200 | OCCOCOCOCOCOCOCOCOCOCOCOCOCOCOCOCOCOCO | | |
|---|--|---|--|--|
| NONE | BLOCK DATA COMMON /ARAY/ G1(41,41), AR1(41), AI1(41) DATA G1,AR1,AI1/1681*0.0,82*0.0/ END | PURPOSE TO LABEL THE CONTOUR PLOT SAMPLE OF THE CALLING ARGUMENT CALL CHART(SN, SREY, SLAMDA) DESCRIPTION OF PARAMETERS SN - THE NUMBER OF INTERIOR MESH POINTS USED FOR THE SREY - REYNOLDS NUMBER SLAMDA - THE NONUNIFORM MESH PARAMETER APPLICABLE TO THE OTHER ROUTINES NEEDED ONLY BUILT-IN VERSATEC PLOTTING FUNCTIONS NEWPENSSYMBOL & NUMBER. FORTCLGM'. SUBROUTINE CHART (SN, SREY, SLAMDA) XO = 2.5 YO = 6.5 HT = 0.15 HT = 0.15 | | |
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STABILITY AREA LABELS
NOTE - SINCE THE SHAPE OF THE CURVE VARIES WITH
EACH SET OF INPUT DATA, THE COORDINATES OF THE FOLLOWING
LABELS MUST BE ADJUSTED FOR EACH SPECIFIC PLOT.
                                                                                                        NEWPEN (2)
SYMBOL(XO, YO, HT, 'STABILITY CONTOUR PLOT', 0., 22)
XO+3.*DELX
YO-DELYI
SYMBOL(XO, YO, HT, 'FOR THE CASE N = 0',0.,18)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       SYMBOL (4.0,4.5,HT], SUPERCRITICAL, 0.11 3)
SYMBOL (5.6,4.5,HT], SUBCRITICAL, 0.11 3)
SYMBOL (6.9,4.5,HT], STABLE ',0.6)
4.5-DELY2
SYMBOL (4.0, Y0,HT], INSTABILITY',0.112)
SYMBOL (5.6,Y0,HT], INSTABILITY',0.112)
                                                                                                                                                                                                                                                                                                                                   NEWPEN (1)

X0+4**DELX

Y0-DELY1

SYMBOL (X0, Y0, HT1, 'NMESH = '.0.,9)

NUMBER (999, 999, HT1, SN,0.,-1)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 Y0-DEL Y2
SYMBOL (X0, Y0, HT1, 'LAMBDA = ',0.,9)
NUMBER (999.,999.,HT1,SLAMDA,0.,1)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   YO-DELYZ
SYMBOL(XO,YO,HT1,'REY
NUMBER (999.,9999.,HT1, SREY,0.,-1)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           LAMBDA VALUE
                                                    TITLE
                                                                                                                                                                                                                                                                                 VA LUE
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THE FOLLOWING CARDS CCMPRISE THE CATA DECK FOR PROGRAM STBCONT. DATA DECK FROM ONE RUN OF PROGRAM PIPEO (MODENO = 2) //60.5YSIN DD *

LIST OF REFERENCES

- Davey, A., and Drazin, P.G., "The Stability of Poiseuille Flow in a Pipe," <u>Journal of Fluid Mechanics</u>, v. 36, part 2, p. 209, 22 August 1968.
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